Stanislav Uryasev

List of Publications by Year
in descending order

113 papers	10,340 citations	159358 30 h-index	42291 92 g-index
121 all docs	121 docs citations	121 times ranked	4504 citing authors

#	Article	IF	Citations
1	Classification and severity progression measure of COVID-19 patients using pairs of multi-omic factors. Journal of Applied Statistics, 2023, 50, 2473-2503.	0.6	1
2	A new approach to credit ratings. Journal of Banking and Finance, 2022, 140, 106097.	1.4	7
3	Optimal Allocation of Retirement Portfolios. Journal of Risk and Financial Management, 2022, 15, 65.	1.1	0
4	Drawdown beta and portfolio optimization. Quantitative Finance, 2022, 22, 1265-1276.	0.9	6
5	Calculating CVaR and bPOE for common probability distributions with application to portfolio optimization and density estimation. Annals of Operations Research, 2021, 299, 1281-1315.	2.6	27
6	Shortest path network problems with stochastic arc weights. Optimization Letters, 2021, 15, 2793-2812.	0.9	2
7	CoCDaR and mCoCDaR: New Approach for Measurement of Systemic Risk Contributions. Journal of Risk and Financial Management, 2020, 13, 270.	1.1	3
8	Minimizing buffered probability of exceedance by progressive hedging. Mathematical Programming, 2020, 181, 453-472.	1.6	6
9	Checkerboard copula defined by sums of random variables. Dependence Modeling, 2020, 8, 70-92.	0.2	2
10	CVaR Regression Based on the Relation between CVaR and Mixed-Quantile Quadrangles. Journal of Risk and Financial Management, 2019, 12, 107.	1.1	5
11	Derivatives and subderivatives of buffered probability of exceedance. Operations Research Letters, 2019, 47, 130-132.	0.5	8
12	Portfolio Optimization with Expectile and Omega Functions. , 2019, , .		2
13	How to Supplement the Safety Requirements. , 2019, , .		0
14	Fitting heavy-tailed mixture models with CVaR constraints. Dependence Modeling, 2019, 7, 365-374.	0.2	0
15	Maximization of AUC and Buffered AUC in binary classification. Mathematical Programming, 2019, 174, 575-612.	1.6	32
16	Estimation and asymptotics for buffered probability of exceedance. European Journal of Operational Research, 2018, 270, 826-836.	3.5	12
17	Buffered Probability of Exceedance: Mathematical Properties and Optimization. SIAM Journal on Optimization, 2018, 28, 1077-1103.	1.2	35
18	CVaR distance between univariate probability distributions and approximation problems. Annals of Operations Research, 2018, 262, 67-88.	2.6	6

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19	Cash flow matching with risks controlled by buffered probability of exceedance and conditional value-at-risk. Annals of Operations Research, 2018, 260, 501-514.	2.6	19
20	Peer-To-Peer Lending: Classification in the Loan Application Process. Risks, 2018, 6, 129.	1.3	6
21	Cardinality of Upper Average and Its Application to Network Optimization. SIAM Journal on Optimization, 2018, 28, 1726-1750.	1.2	5
22	The CoCVaR approach: systemic risk contribution measurement. Journal of Risk, 2018, 20, 75-93.	0.1	9
23	Support vector machines based on convex risk functions and general norms. Annals of Operations Research, 2017, 249, 301-328.	2.6	14
24	A New Approach to the Optimization of Composition and Processing Parameters for Alloy Development. Springer Optimization and Its Applications, 2017, , 601-639.	0.6	1
25	Portfolios Dominating Indices: Optimization with Second-Order Stochastic Dominance Constraints vs. Minimum and Mean Variance Portfolios. Journal of Risk and Financial Management, 2016, 9, 11.	1.1	7
26	Estimation of Truncated Data Samples in Operational Risk Modeling. Journal of Risk and Insurance, 2016, 83, 613-640.	1.0	7
27	A financial network perspective of financial institutionsâ€™ systemic risk contributions. Physica A: Statistical Mechanics and Its Applications, 2016, 456, 183-196.	1.2	59
28	Optimization Techniques to Obtain the Best Combination of Alloy Strength and Toughness*. Cybernetics and Systems Analysis, 2016, 52, 600-612.	0.4	2
29	Analysis of tropical storm damage using buffered probability of exceedance. Natural Hazards, 2016, 83, 465-483.	1.6	15
30	CVaR (superquantile) norm: Stochastic case. European Journal of Operational Research, 2016, 249, 200-208.	3.5	15
31	Two pairs of families of polyhedral norms versus $$ell _p$$ â„“ p -norms: proximity and applications in optimization. Mathematical Programming, 2016, 156, 391-431.	1.6	11
32	Portfolio Optimization with Second-Order Stochastic Dominance Constraints and Portfolios Dominating Indices. Profiles in Operations Research, 2016, , 285-298.	0.3	1
33	Advanced Statistical Tools for Modelling of Composition and Processing Parameters for Alloy Development. Springer Proceedings in Mathematics and Statistics, 2015, , 393-413.	0.1	2
34	Calibrating probability distributions with convex-concave-convex functions: application to CDO pricing. Computational Management Science, 2014, 11, 341-364.	0.8	2
35	Value-at-risk support vector machine: stability to outliers. Journal of Combinatorial Optimization, 2014, 28, 218-232.	0.8	32
36	Capital Asset Pricing Model (CAPM) with drawdown measure. European Journal of Operational Research, 2014, 234, 508-517.	3.5	59

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37	Statistical Decision Problems. Springer Optimization and Its Applications, 2014, , .	0.6	8
38	CVaR norm and applications in optimization. Optimization Letters, 2014, 8, 1999-2020.	0.9	34
39	Maximum Likelihood Method. Springer Optimization and Its Applications, 2014, , 45-52.	0.6	6
40	Sparse Signal Reconstruction: LASSO and Cardinality Approaches. Springer Proceedings in Mathematics and Statistics, 2014, , 77-90.	0.1	3
41	Entropy Maximization. Springer Optimization and Its Applications, 2014, , 53-70.	0.6	0
42	Statistical Decision Models with Risk and Deviation. Springer Optimization and Its Applications, 2014, , 101-129.	0.6	0
43	Regression Models. Springer Optimization and Its Applications, 2014, , 71-87.	0.6	0
44	Portfolio Safeguard Case Studies. Springer Optimization and Its Applications, 2014, , 133-240.	0.6	2
45	Deviation, Risk, and Error Measures. Springer Optimization and Its Applications, 2014, , 19-31.	0.6	0
46	Probabilistic Inequalities. Springer Optimization and Its Applications, 2014, , 33-41.	0.6	1
47	The Golf Director Problem: Forming Teams for Club Golf Competitions. , 2014, , 157-170.		1
48	The fundamental risk quadrangle in risk management, optimization and statistical estimation. Surveys in Operations Research and Management Science, 2013, 18, 33-53.	3.1	104
49	Modeling and Optimization of Risk. World Scientific Handbook in Financial Economics Series, 2013, , 555-600.	0.1	10
50	Conditional Value-at-Risk (CVaR). , 2013, , 258-266.		6
51	Score Functions. , 2013, , 1363-1366.		0
52	Conditional Value-at-Risk and Average Value-at-Risk: Estimation and Asymptotics. Operations Research, 2012, 60, 739-756.	1.2	42
53	Optimal structuring of collateralized debt obligation contracts: an optimization approach. Journal of Credit Risk, 2012, 8, 133-155.	0.2	3
54	Calibrating risk preferences with the generalized capital asset pricing model based on mixed conditional value-at-risk deviation. Journal of Risk, 2012, 15, 45-70.	0.1	19

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55	Robust multi-sensor scheduling for multi-site surveillance. Journal of Combinatorial Optimization, 2011, 22, 35-51.	0.8	8
56	Optimal crop planting schedules and financial hedging strategies under ENSO-based climate forecasts. Annals of Operations Research, 2011, 190, 201-220.	2.6	9
57	Modeling and optimization of risk. Surveys in Operations Research and Management Science, 2011, 16, 49-66.	3.1	98
58	Pricing Energy Derivatives by Linear Programming: Tolling Agreement Contracts. Journal of Computational Finance, 2011, 14, 73-126.	0.3	16
59	Riskâ€return optimization with different riskâ€aggregation strategies. Journal of Risk Finance, 2010, 11, 129-146.	3.6	11
60	Portfolio optimization by minimizing conditional value-at-risk via nondifferentiable optimization. Computational Optimization and Applications, 2010, 46, 391-415.	0.9	58
61	Mathematical Programming Techniques for Sensor Networks. Algorithms, 2009, 2, 565-581.	1.2	18
62	Robust Wireless Network Jamming Problems. Lecture Notes in Control and Information Sciences, 2009, , 399-416.	0.6	4
63	Optimizing Crop Insurance under Climate Variability. Journal of Applied Meteorology and Climatology, 2008, 47, 2572-2580.	0.6	13
64	Risk Tuning with Generalized Linear Regression. Mathematics of Operations Research, 2008, 33, 712-729.	0.8	65
65	Value-at-Risk vs. Conditional Value-at-Risk in Risk Management and Optimization. , 2008, , 270-294.		166
66	Classification Using Optimization: Application to Credit Ratings of Bonds. , 2008, , 211-237.		1
67	Equilibrium with investors using a diversity of deviation measures. Journal of Banking and Finance, 2007, 31, 3251-3268.	1.4	47
68	Financial prediction with constrained tail risk. Journal of Banking and Finance, 2007, 31, 3524-3538.	1.4	44
69	The wireless network jamming problem. Journal of Combinatorial Optimization, 2007, 14, 481-498.	0.8	53
70	A sample-path approach to optimal position liquidation. Annals of Operations Research, 2007, 152, 193-225.	2.6	11
71	Jamming communication networks under complete uncertainty. Optimization Letters, 2007, 2, 53-70.	0.9	21
72	Optimization of composition and processing parameters for alloy development: a statistical model-based approach. Journal of Industrial and Management Optimization, 2007, 3, 489-501.	0.8	3

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73	Estimating the Probability Distributions of Alloy Impact Toughness: a Constrained Quantile Regression Approach. , 2007, , 269-283.		1
74	Aircraft routing under the risk of detection. Naval Research Logistics, 2006, 53, 728-747.	1.4	67
75	Master funds in portfolio analysis with general deviation measures. Journal of Banking and Finance, 2006, 30, 743-778.	1.4	100
76	Generalized deviations in risk analysis. Finance and Stochastics, 2006, 10, 51-74.	0.7	429
77	Optimality conditions in portfolio analysis with general deviation measures. Mathematical Programming, 2006, 108, 515-540.	1.6	90
78	The Î±-reliable mean-excess regret model for stochastic facility location modeling. Naval Research Logistics, 2006, 53, 617-626.	1.4	75
79	Combining Model and Test Data for Optimal Determination of Percentiles and Allowables: CVaR Regression Approach, Part I. , 2006, , 179-207.		1
80	Optimal Security Liquidation Algorithms. Computational Optimization and Applications, 2005, 32, 9-27.	0.9	10
81	Statistical modelling of composition and processing parameters for alloy development. Modelling and Simulation in Materials Science and Engineering, 2005, 13, 633-644.	0.8	18
82	DRAWDOWN MEASURE IN PORTFOLIO OPTIMIZATION. International Journal of Theoretical and Applied Finance, 2005, 08, 13-58.	0.2	223
83	On Relation Betweeen Expected Regret and Conditional Value-at-Risk. , 2004, , 361-372.		12
84	On prediction of the cesarean delivery risk in a large private practice. American Journal of Obstetrics and Gynecology, 2004, 191, 616-623.	0.7	35
85	Pricing European Options by Numerical Replication: Quadratic Programming with Constraints. Asia-Pacific Financial Markets, 2004, 11, 301-333.	1.3	1
86	Use of Conditional Value-at-Risk in Stochastic Programs with Poorly Defined Distributions. Cooperative Systems, 2004, , 225-241.	0.3	7
87	Robust Decision Making: Addressing Uncertainties in Distributions. Cooperative Systems, 2003, , 165-185.	0.3	17
88	Regulatory Impacts on Credit Portfolio Management. , 2003, , 335-340.		1
89	Risk Management for Hedge Fund Portfolios. Journal of Alternative Investments, 2002, 5, 10-29.	0.3	51
90	Conditional value-at-risk for general loss distributions. Journal of Banking and Finance, 2002, 26, 1443-1471.	1.4	2,759

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91	Credit cards scoring with quadratic utility functions. Journal of Multi-Criteria Decision Analysis, 2002, 11, 197-211.	1.0	37
92	Algorithms for Optimization of Value-at-Risk. Applied Optimization, 2002, , 19-46.	0.4	42
93	Credit risk optimization with Conditional Value-at-Risk criterion. Mathematical Programming, 2001, 89, 273-291.	1.6	203
94	Conditional Value-at-Risk: Optimization Approach. Applied Optimization, 2001, , 411-435.	0.4	58
95	Asset/Liability Management for Pension Funds Using CVaR Constraints. Journal of Risk Finance, 2001, 3, 57-71.	3.6	80
96	Relaxation algorithms to find Nash equilibria with economic applications. Environmental Modeling and Assessment, 2000, 5, 63-73.	1.2	150
97	Optimization of conditional value-at-risk. Journal of Risk, 2000, 2, 21-41.	0.1	4,312
98	Relating aviation service difficulty reports to accident data for safety trend prediction. Reliability Engineering and System Safety, 1998, 60, 83-87.	5.1	6
99	Differentiability of probability function. Stochastic Analysis and Applications, 1998, 16, 1101-1128.	0.9	29
100	New Derivative Formulas for Integral and Probability Functions: Parallel Computations. Applied Optimization, 1998, , 349-357.	0.4	0
101	Analytic perturbation analysis for deds with discontinuous sample-path functionsâˆ—. Stochastic Models, 1997, 13, 457-490.	0.3	9
102	Failure-Dependent Test, Repair, and Shutdown Strategies: Reducing the Impact of Common-Cause Failures. Nuclear Technology, 1996, 116, 245-256.	0.7	0
103	Derivatives of probability functions and some applications. Annals of Operations Research, 1995, 56, 287-311.	2.6	77
104	Derivatives of probability functions and integrals over sets given by inequalities. Journal of Computational and Applied Mathematics, 1994, 56, 197-223.	1.1	44
105	Failure of emergency diesel generators: a population analysis using empirical Bayes methods. Reliability Engineering and System Safety, 1994, 46, 221-229.	5.1	9
106	Optimization of test strategies: a general approach. Reliability Engineering and System Safety, 1993, 41, 155-165.	5.1	12
107	New variable-metric algorithms for nondifferentiable optimization problems. Journal of Optimization Theory and Applications, 1991, 71, 359-388.	0.8	28
108	A differentiation formula for integrals overseas given by inclusion. Numerical Functional Analysis and Optimization, 1989, 10, 827-841.	0.6	25

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109	Differentiability of the integral over a set defined by inclusion. Cybernetics and Systems Analysis, 1988, 24, 638-642.	0.0	3
110	Nash equilibrium in n-person games. Cybernetics and Systems Analysis, 1983, 18, 367-372.	0.0	5
111	Adaptive step adjustment for a stochastic optimization algorithm. USSR Computational Mathematics and Mathematical Physics, 1983, 23, 20-27.	0.0	1
112	On step length adjustment in limiting extremum problems. Cybernetics and Systems Analysis, 1981, 17, 117-121.	0.0	0
113	Calibrating Risk Preferences with Generalized CAPM Based on Mixed CVaR Deviation. SSRN Electronic Journal, 0, , .	0.4	0