Sovan Mitra

List of Publications by Year
in descending order

17 papers	119 citations	1478505 6 h-index	1372567 10 g-index
17 all docs	17 docs citations	17 times ranked	105 citing authors

#	Article	IF	Citations
1	Health Care Investment: The Case of Multiple Sources of Risk. Asia-Pacific Financial Markets, 2020, 27, 231-255.	2.4	0
2	The role of fashion retail buyers in China and the buyer decision-making process. Journal of Fashion Marketing and Management, 2020, 24, 631-649.	2.2	7
3	FinTech revolution: the impact of management information systems upon relative firm value and risk. Journal of Banking and Financial Technology, 2020, 4, 175-187.	3.8	7
4	An analysis of dollar cost averaging and market timing investment strategies. European Journal of Operational Research, 2020, 286, 1168-1186.	5.7	17
5	Downside risk measurement in regime switching stochastic volatility. Journal of Computational and Applied Mathematics, 2020, 378, 112845.	2.0	1
6	Asset Prices and Changes in Risk within a Bivariate Model. Asia-Pacific Financial Markets, 2019, 26, 47-60.	2.4	0
7	Stock-ADR Arbitrage: Microstructure Risk. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101132.	4.2	0
8	Firm Value and the Impact of Operational Management. Asia-Pacific Financial Markets, 2019, 26, 61-85.	2.4	1
9	Regression based scenario generation: Applications for performance management. Operations Research Perspectives, 2019, 6, 100095.	2.1	4
10	MATHEMATICAL PROPERTIES OF AMERICAN CHOOSER OPTIONS. International Journal of Theoretical and Applied Finance, 2018, 21, 1850062.	0.5	0
11	Efficient option risk measurement with reduced model risk. Insurance: Mathematics and Economics, 2017, 72, 163-174.	1.2	5
12	Operational risk: Emerging markets, sectors and measurement. European Journal of Operational Research, 2015, 241, 122-132.	5.7	48
13	Pricing and risk management of interest rate swaps. European Journal of Operational Research, 2013, 228, 102-111.	5.7	7
14	Operational risk of option hedging. Economic Modelling, 2013, 33, 194-203.	3.8	4
15	SCENARIO GENERATION FOR OPERATIONAL RISK. Intelligent Systems in Accounting, Finance and Management, 2013, 20, 163-187.	4.6	2
16	Regime switching volatility calibration by the Baumâ€“Welch method. Journal of Computational and Applied Mathematics, 2010, 234, 3243-3260.	2.0	16
17	Optimal feedback control of stock prices under credit risk dynamics. Annals of Operations Research, 0, , 1.	4.1	0