Diogo Pinheiro

List of Publications by Year
in descending order

24 papers	155 citations	1307594 7 h-index	1199594 12 g-index
24 all docs	24 docs citations	24 times ranked	111 citing authors

#	Article	IF	Citations
1	Dynamic programming for a Markov-switching jumpâ€“diffusion. Journal of Computational and Applied Mathematics, 2014, 267, 1-19.	2.0	40
2	Optimal life insurance purchase, consumption and investment on a financial market with multi-dimensional diffusive terms. Optimization, 2014, 63, 1737-1760.	1.7	24
3	SRB Measures for Polygonal Billiards with Contracting Reflection Laws. Communications in Mathematical Physics, 2014, 329, 687-723.	2.2	15
4	Chaos in the square billiard with a modified reflection law. Chaos, 2012, 22, 026106.	2.5	14
5	An Overview of Optimal Life Insurance Purchase, Consumption and Investment Problems. Springer Proceedings in Mathematics, 2011, , 271-286.	0.5	14
6	Interaction of two charges in a uniform magnetic field: I. Planar problem. Nonlinearity, 2006, 19, 1713-1745.	1.4	12
7	Optimal life-insurance selection and purchase within a market of several life-insurance providers. Insurance: Mathematics and Economics, 2016, 67, 133-141.	1.2	9
8	Interaction of Two Charges in a Uniform Magnetic Field: II. Spatial Problem. Journal of Nonlinear Science, 2008, 18, 615-666.	2.1	7
9	Dynamic programming for semi-Markov modulated SDEs. Optimization, 2022, 71, 2315-2342.	1.7	4
10	Behavioural and dynamical scenarios for contingent claims valuation in incomplete markets. Journal of Difference Equations and Applications, 2011, 17, 1065-1084.	1.1	3
11	On a variational sequential bargaining pricing scheme. Optimization, 2013, 62, 1501-1524.	1.7	2
12	A projected gradient dynamical system modelling the dynamics of bargaining. Journal of Difference Equations and Applications, 2013, 19, 59-95.	1.1	2
13	Contingent claim pricing through a continuous time variational bargaining scheme. Annals of Operations Research, 2018, 260, 95-112.	4.1	2
14	Two-player zero-sum stochastic differential games with random horizon. Advances in Applied Probability, 2019, 51, 1209-1235.	0.7	2
15	A short overview of some behavioural scenarios for derivative pricing in incomplete markets. Proceedings in Applied Mathematics and Mechanics, 2007, 7, 1060309-1060310.	0.2	1
16	Focal decomposition, renormalization and semiclassical physics. Journal of Difference Equations and Applications, 2011, 17, 1019-1029.	1.1	1
17	Renormalization and Focal Decomposition. Springer Proceedings in Mathematics, 2011, , 25-40.	0.5	1
18	Polygonal Billiards with Strongly Contractive Reflection Laws: A Review of Some Hyperbolic Properties. Springer Proceedings in Mathematics and Statistics, 2016, , 179-190.	0.2	1

#	Article	IF	Citations
19	A Consumption-Investment Problem with a Diminishing Basket of Goods. CIM Series in Mathematical Sciences, 2015, , 295-310.	0.4	1
20	An asymptotic universal focal decomposition for non-isochronous potentials. Transactions of the American Mathematical Society, 2014, 366, 2227-2263.	0.9	0
21	Refinement of dynamic equilibrium using small random perturbations. International Journal of Economic Theory, 2020, 17, 258.	0.6	0
22	Some properties of the dynamics of two interacting particles in a uniform magnetic field. , 2007, , .		0
23	An Overview of the Behaviour ofÂaÂScattering Map forÂtheÂDynamics ofÂTwo Interacting Particles inÂaÂUniform Magnetic Field. , 2011, , 375-379.		0
24	Three Behavioural Scenarios for Contingent Claims Valuation in Incomplete Markets. , 2011, , 221-228.		0