Portfolio optimization in a LÃ©vy market with interten
costs

Stochastic and Stochastics Reports

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#	Article	IF	Citations
1	Optimal portfolio management rules in a non-Gaussian market with durability and intertemporal substitution. Finance and Stochastics, 2001, 5, 447-467.	1.1	40
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16	Viscosity Solutions for a System of Integro-PDEs andÂConnections to Optimal Switching and Control ofÂJump-Diffusion Processes. Applied Mathematics and Optimization, 2010, 62, 47-80.	1.6	41
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21	Optimal Investment and Consumption for an Insurer with High-Watermark Performance Fee. Mathematical Problems in Engineering, 2015, 2015, 1-14.	1.1	1
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