

Optimal portfolios with regime switching and value-at-

Automatica

46, 979-989

DOI: [10.1016/j.automatica.2010.02.027](https://doi.org/10.1016/j.automatica.2010.02.027)

Citation Report

#	ARTICLE	IF	CITATIONS
1	Optimal control applications and methods literature survey (No. 18). Optimal Control Applications and Methods, 2010, 31, 389-390.	2.1	0
2	Optimal control applications and methods literature survey (no. 19-20). Optimal Control Applications and Methods, 2010, 31, 593-596.	2.1	0
4	Optimal Submission Problem in a Limit Order Book with VaR Constraints. , 2012, , .		1
5	Fuzzy multi-period portfolio selection optimization models using multiple criteria. Automatica, 2012, 48, 3042-3053.	5.0	73
6	Optimal investment and consumption when regime transitions cause price shocks. Insurance: Mathematics and Economics, 2012, 51, 551-566.	1.2	1
7	A decomposition method for optimal portfolios with regime-switching and risk constraint. Risk and Decision Analysis, 2012, 3, 269-276.	0.4	0
8	Uncertain exit time multi-period mean-variance portfolio selection with endogenous liabilities and Markov jumps. Automatica, 2013, 49, 3258-3269.	5.0	18
9	Stochastic control of a micro-dam irrigation scheme for dry season farming. Stochastic Environmental Research and Risk Assessment, 2013, 27, 77-89.	4.0	8
10	Optimal stochastic differential games with VaR constraints. Discrete and Continuous Dynamical Systems - Series B, 2013, 18, 1889-1907.	0.9	7
11	Portfolio Optimization in the Financial Market with Regime Switching Under Constraints, Transaction Costs and Different Rates for Borrowing and Lending. SSRN Electronic Journal, 2014, , .	0.4	0
12	Optimal investment of an insurer with regime-switching and risk constraint. Scandinavian Actuarial Journal, 2014, 2014, 583-601.	1.7	11
13	Optimal stochastic investment games under Markov regime switching market. Journal of Industrial and Management Optimization, 2014, 10, 795-815.	1.3	3
14	Optimal insurance in a changing economy. Mathematical Control and Related Fields, 2014, 4, 187-202.	1.1	2
15	Nonzero-Sum Stochastic Differential Portfolio Games under a Markovian Regime Switching Model. Mathematical Problems in Engineering, 2015, 2015, 1-18.	1.1	3
16	Portfolio optimization in the financial market with regime switching under constraints and transaction costs using model predictive control. , 2015, , .		0
17	Multi-period defined contribution pension funds investment management with regime-switching and mortality risk. Insurance: Mathematics and Economics, 2016, 71, 103-113.	1.2	13
18	Optimal portfolios with maximum Value-at-Risk constraint under a hidden Markovian regime-switching model. Automatica, 2016, 74, 194-205.	5.0	18
19	Optimal switching for linear quadratic problem of switched systems in discrete time. Automatica, 2017, 78, 185-193.	5.0	22

#	ARTICLE	IF	CITATIONS
20	Discrete-time optimal asset allocation under Higher-Order Hidden Markov Model. <i>Economic Modelling</i> , 2017, 66, 223-232.	3.8	8
21	Optimal investment–consumption strategy with liability and regime switching model under Value-at-Risk constraint. <i>Applied Mathematics and Computation</i> , 2017, 313, 103-118.	2.2	4
22	A Novel Multivariate Volatility Modeling for Risk Management in Stock Markets. <i>International Journal of Fuzzy Systems</i> , 2018, 20, 116-127.	4.0	0
23	Optimal Portfolio Selection with Regime-Switching Hamilton-Jacobi-Bellman (HJB) Equation and Maximum Value-at-Risk (MVaR) Constraint. <i>Journal of Physics: Conference Series</i> , 2018, 1108, 012070.	0.4	1
24	Stochastic Differential Game in High Frequency Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
25	Hedging for the Regime-Switching Price Model Based on Non-Extensive Statistical Mechanics. <i>Entropy</i> , 2018, 20, 248.	2.2	1
26	Study on the soil water characteristic curve and its fitting model of Ili loess with high level of soluble salts. <i>Journal of Hydrology</i> , 2019, 578, 124067.	5.4	27
27	CONTINUOUS-TIME MEAN–VARIANCE OPTIMIZATION FOR DEFINED CONTRIBUTION PENSION FUNDS WITH REGIME-SWITCHING. <i>International Journal of Theoretical and Applied Finance</i> , 2019, 22, 1950029.	0.5	1
28	A Genetic Algorithm for Investment–Consumption Optimization with Value-at-Risk Constraint and Information-Processing Cost. <i>Risks</i> , 2019, 7, 32.	2.4	3
29	Stochastic differential game in high frequency market. <i>Automatica</i> , 2019, 104, 111-125.	5.0	10
30	Continuous-time reinforcement learning approach for portfolio management with time penalization. <i>Expert Systems With Applications</i> , 2019, 129, 27-36.	7.6	22
31	Continuous-time mean variance portfolio with transaction costs: a proximal approach involving time penalization. <i>International Journal of General Systems</i> , 2019, 48, 91-111.	2.5	8
32	Maximizing expected terminal utility of an insurer with high gain tax by investment and reinsurance. <i>Computers and Mathematics With Applications</i> , 2020, 79, 716-734.	2.7	6
33	Islamic and conventional portfolios optimization under investor sentiment states: Bayesian vs Markowitz portfolio analysis. <i>Research in International Business and Finance</i> , 2020, 51, 101071.	5.9	24
34	Unconventional Route to Oxygen–Vacancy–Enabled Highly Efficient Electron Extraction and Transport in Perovskite Solar Cells. <i>Angewandte Chemie - International Edition</i> , 2020, 59, 1611-1618.	13.8	104
35	Robust reinsurance contracts with risk constraint. <i>Scandinavian Actuarial Journal</i> , 2020, 2020, 419-453.	1.7	20
36	Power penalty method for solving HJB equations arising from finance. <i>Automatica</i> , 2020, 111, 108668.	5.0	0
37	Optimal portfolio execution problem with stochastic price impact. <i>Automatica</i> , 2020, 112, 108739.	5.0	12

#	ARTICLE	IF	CITATIONS
38	Event-Triggered Optimal Control for Discrete-Time Switched Nonlinear Systems With Constrained Control Input. IEEE Transactions on Systems, Man, and Cybernetics: Systems, 2021, 51, 7850-7859.	9.3	35
39	A Regime-Switching Model with Applications to Finance: Markovian and Non-Markovian Cases. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 287-309.	0.5	5
40	Stochastic differential investment and reinsurance games with nonlinear risk processes and VaR constraints. Insurance: Mathematics and Economics, 2021, 96, 168-184.	1.2	4
42	Equilibrium Multi-Agent Model With Heterogeneous Views on Fundamental Risks. SSRN Electronic Journal, 0, , .	0.4	0
43	Portfolio Optimization With Choice of a Probability Measure. SSRN Electronic Journal, 0, , .	0.4	1
44	Open-loop solvability for mean-field stochastic linear quadratic optimal control problems of Markov regime-switching system. Journal of Industrial and Management Optimization, 2022, 18, 2415.	1.3	3
45	Learning the dynamics of technical trading strategies. Quantitative Finance, 2021, 21, 1325-1349.	1.7	1
46	Robust portfolio selection with regime switching and asymmetric dependence. Economic Modelling, 2021, 99, 105492.	3.8	6
47	A General Stochastic Maximum Principle for Mean-Field Controls with Regime Switching. Applied Mathematics and Optimization, 2021, 84, 3255-3294.	1.6	11
49	OPTIMAL CONSUMPTION/INVESTMENT AND LIFE INSURANCE WITH REGIME-SWITCHING FINANCIAL MARKET PARAMETERS. Journal of the Korean Society for Industrial and Applied Mathematics, 2015, 19, 429-441.	0.0	1
50	Optimality of ($\langle i \rangle$, $\langle i \rangle$) policies with nonlinear processes. Discrete and Continuous Dynamical Systems - Series B, 2017, 22, 161-185.	0.9	2
51	Optimal investment-consumption problem with constraint. Journal of Industrial and Management Optimization, 2013, 9, 743-768.	1.3	5
52	Optimal investment and dividend for an insurer under a Markov regime switching market with high gain tax. Journal of Industrial and Management Optimization, 2020, 16, 325-356.	1.3	7
53	Continuous-Time Mean-Variance Portfolio Selection with Partial Information. Journal of Mathematical Finance, 2014, 04, 353-365.	0.3	4
54	Portfolio Optimization in the Financial Market with Correlated Returns Under Constraints, Transaction Costs and Different Rates for Borrowing and Lending. SSRN Electronic Journal, 0, , .	0.4	0
55	The optimal mean variance problem with inflation. Discrete and Continuous Dynamical Systems - Series B, 2015, 21, 185-203.	0.9	3
56	Variance-Optimal Hedging for the Process Based on Non-Extensive Statistical Mechanics and Poisson Jumps. Acta Physica Polonica A, 2016, 129, 1252-1256.	0.5	0
57	Consumption-portfolio optimization and filtering in a hidden Markov-modulated asset price model. Journal of Industrial and Management Optimization, 2017, 13, 23-46.	1.3	4

#	ARTICLE	IF	CITATIONS
58	A Note on Foundation of Market Sentiment Model. SSRN Electronic Journal, 0, , .	0.4	0
59	Robust Portfolio Selection with Regime Switching R-Vine Copulas. SSRN Electronic Journal, 0, , .	0.4	0
60	Optimal investment-reinsurance policy with regime switching and value-at-risk constraint. Journal of Industrial and Management Optimization, 2020, 16, 2195-2211.	1.3	0
61	Time-consistent consumption-portfolio control problems with regime-switching-modulated habit formation: an essentially cooperative approach. Stochastics, 0, , 1-31.	1.1	0
62	Portfolio optimization with choice of a probability measure. , 2022, , .		1
63	Stochastic differential reinsurance and investment games with delay under VaR constraints. Communications in Statistics - Theory and Methods, 2024, 53, 1479-1515.	1.0	3
64	Dynamic trading with Markov liquidity switching. Automatica, 2023, 155, 111156.	5.0	0
65	Equilibrium multi-agent model with heterogeneous views on fundamental risks. Automatica, 2024, 160, 111415.	5.0	1