Dynamic pairs trading using the stochastic control appr

Citation Report

#	ARTICLE	IF	CITATIONS
1	Optimal Timing for Mean Reversion Trading. SSRN Electronic Journal, 0, , .	0.4	11
2	Algorithmic Trading of Co-Integrated Assets. SSRN Electronic Journal, 2015, , .	0.4	1
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10	Optimal switching for the pairs trading rule: A viscosity solutions approach. Journal of Mathematical Analysis and Applications, 2016, 441, 403-425.	1.0	17
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21	STATISTICAL ARBITRAGE PAIRS TRADING STRATEGIES: REVIEW AND OUTLOOK. Journal of Economic Surveys, 2017, 31, 513-545.	6.6	125
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