Robust optimal strategies of DC pension plans with stochastic income under mean-variance criteria

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Citation Report

#	Article	IF	Citations
1	Optimal portfolios for the DC pension fund with mispricing under the HARA utility framework. Journal of Industrial and Management Optimization, 2023, 19, 1262.	1.3	3
2	Optimal DC pension investment with square-root factor processes under stochastic income and inflation risks. Optimization, 2023, 72, 2951-2988.	1.7	2
3	Stochastic streamflow and dissolved silica dynamics with application to the worst-case long-run evaluation of water environment. Optimization and Engineering, 0, , .	2.4	4
4	Robust Optimal Asset-Liability Management Under Square-Root Factor Processes and Model Ambiguity: A BSDE Approach. SSRN Electronic Journal, 0, , .	0.4	0
5	Robust Optimal Investment Strategies for Mean-Variance Asset-Liability Management Under 4/2 Stochastic Volatility Models. Methodology and Computing in Applied Probability, 2023, 25, .	1.2	1
6	Robust optimal asset-liability management under square-root factor processes and model ambiguity: a BSDE approach. Stochastic Models, 0, , 1-57.	0.5	0
7	Robust time-consistent strategy for the defined contribution pension plan with a minimum guarantee under ambiguity. Computational and Applied Mathematics, 2023, 42, .	2.2	0