Andrew Eb Lim

List of Publications by Year
in descending order

36 papers	1,170 citations	516710 16 h-index	501196 28 g-index
36 all docs	36 docs citations	36 times ranked	634 citing authors

#	Article	IF	Citations
1	Mean-Variance Portfolio Selection with Random Parameters in a Complete Market. Mathematics of Operations Research, 2002, 27, 101-120.	1.3	223
2	Relative Entropy, Exponential Utility, and Robust Dynamic Pricing. Operations Research, 2007, 55, 198-214.	1.9	149
3	Quadratic Hedging and Mean-Variance Portfolio Selection with Random Parameters in an Incomplete Market. Mathematics of Operations Research, 2004, 29, 132-161.	1.3	134
4	Conditional value-at-risk in portfolio optimization: Coherent but fragile. Operations Research Letters, 2011, 39, 163-171.	0.7	113
5	Stochastic optimal LQR control with integral quadratic constraints and indefinite control weights. IEEE Transactions on Automatic Control, 1999, 44, 1359-1369.	5.7	76
6	Mean-Variance Hedging When There Are Jumps. SIAM Journal on Control and Optimization, 2005, 44, 1893-1922.	2.1	63
7	Robust empirical optimization is almost the same as meanâ€“variance optimization. Operations Research Letters, 2018, 46, 448-452.	0.7	46
8	Discrete time LQG controls with control dependent noise. Systems and Control Letters, 1999, 36, 199-206.	2.3	45
9	A new risk-sensitive maximum principle. IEEE Transactions on Automatic Control, 2005, 50, 958-966.	5.7	45
10	Sensor scheduling in continuous time. Automatica, 2001, 37, 2017-2023.	5.0	44
11	Robust Multiarmed Bandit Problems. Management Science, 2016, 62, 264-285.	4.1	33
12	Robust Portfolio Choice with Learning in the Framework of Regret: Single-Period Case. Management Science, 2012, 58, 1732-1746.	4.1	25
13	Risk-sensitive control with HARA utility. IEEE Transactions on Automatic Control, 2001, 46, 563-578.	5.7	24
14	Separation theorem for linearly constrained LQG optimal control. Systems and Control Letters, 1996, 28, 227-235.	2.3	23
15	Pricing American-Style Derivatives with European Call Options. Management Science, 2006, 52, 95-110.	4.1	20
16	On the optimality of threshold control in queues withÂmodel uncertainty. Queueing Systems, 2010, 65, 157-174.	0.9	19
17	Calibration of Distributionally Robust Empirical Optimization Models. Operations Research, 2021, 69, 1630-1650.	1.9	13
18	Multiple-objective risk-sensitive control and its small noise limit. Automatica, 2003, 39, 533-541.	5.0	11

#	Article	IF	Citations
19	Linearâ€“quadratic control and information relaxations. Operations Research Letters, 2012, 40, 521-528.	0.7	11
20	A quasi-separation theorem for LQG optimal control with IQ constraints. Systems and Control Letters, 1997, 32, 21-33.	2.3	10
21	A benchmarking approach to optimal asset allocation for insurers and pension funds. Insurance: Mathematics and Economics, 2010, 46, 317-327.	1.2	9
22	Dynamic portfolio selection with market impact costs. Operations Research Letters, 2014, 42, 299-306.	0.7	7
23	ROBUST ASSET ALLOCATION WITH BENCHMARKED OBJECTIVES. Mathematical Finance, 2010, 21, no-no.	1.8	6
24	Decentralized control of a multi-agent stochastic dynamic resource allocation problem. , 2011, , .		4
25	Decentralized Control of a Stochastic Multi-Agent Queueing System. IEEE Transactions on Automatic Control, 2012, 57, 2762-2777.	5.7	4
26	A Generalized Blackâ€“Litterman Model. Operations Research, 0, , .	1.9	4
27	Optimal risk transfer for agents with germs. Insurance: Mathematics and Economics, 2010, 47, 1-12.	1.2	2
28	Dynamic portfolio choice with market impact costs. , 2011, , .		2
29	Robust Empirical Optimization is Almost the Same as Mean-Variance Optimization. SSRN Electronic Journal, 2017, , .	0.4	2
30	Solutions to the combined sensitivity and complementary sensitivity problem in control systems. IEEE Transactions on Automatic Control, 1996, 41, 1836-1840.	5.7	1
31	Robust intensity control with multiple levels of model uncertainty and the dual risk-sensitive problem. , 2010, , .		1
32	Optimal investment and consumption when regime transitions cause price shocks. Insurance: Mathematics and Economics, 2012, 51, 551-566.	1.2	1
33	State-space approach to the combined sensitivity and complementary sensitivity problem. Optimal Control Applications and Methods, 1997, 18, 363-370.	2.1	0
34	LQG optimal control of constrained discrete time systems. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1999, 32, 2870-2875.	0.4	0
35	Decentralized control of a stochastic dynamic resource allocation problem. , 2010, , .		0
36	Dynamic portfolio choice with Bayesian regret. , 2012, , .		0