

Dr. Paresh Date

Peer-reviewed conference publications

1. S. Allahyani and P. Date, "A minimum variance filter for continuous-discrete systems with additive-multiplicative noise", European Signal Processing Conference (EUSIPCO 2016), Budapest, Hungary, Aug-Sept 2016.
2. S. Allahyani and P. Date, "A minimum variance filter for discrete time linear systems with parametric uncertainty", Proceedings of The 24th Mediterranean Conference on Control and Automation, Athens, Greece, Aug 2016.
3. M. Maasar, D. Roman and P. Date, "Portfolio optimisation using risky assets with options as derivative insurance", Open access series in Informatics, Aug 2016.
4. F. Liu, A. Serguieva and P. Date, "Financial contagion simulation through modelling behavioural characteristics of market participants and capturing cross-market linkages", IEEE Symposium on Computational Intelligence for Financial Engineering and Economics, Aug 2011.
5. F. Liu, A. Serguieva and P. Date, "A Mixed-Game and Co-evolutionary Genetic Programming Agent-Based Model of Financial Contagion" Proceedings of IEEE World Congress on Computational Intelligence, Barcelona, Spain, July 2010.
6. K. Ponomareva, P. Date and Z. Wang, "A new unscented Kalman filter with higher order moment-matching", Proceedings of Mathematical Theory of Networks and Systems, Budapest, Hungary, July 2010.
7. P. Date, "Linear and nonlinear filtering in finance: a review", Plenary paper at WSEAS Conference on Systems Theory and Scientific Computation, Moscow, August 2009.
8. S. Paoletti, A. Garulli, E. Pepona and P. Date, "Exploiting structure in piecewise affine identification of LFT systems", Proceedings of the 15th IFAC Symposium on System Identification, Saint-Malo, France, July 2009.
9. E. Pepona, S. Paoletti, A. Garulli and P. Date, "An iterative procedure for piecewise affine identification of nonlinear interconnected systems", Proceedings of the 46th Conference on Decision and Control, New Orleans, USA, December 2007.
10. B. Gashi and P. Date, "Optimal portfolio control with trading strategies of finite variation", Proceedings of the 44th Conference on Decision and Control, Seville, Spain, December 2005.

11. P. Date, “Approximate solution of a system of linear equations with random perturbations”, Proceedings of Control 2004, Bath, U.K., September 2004.
12. P. Date and M. Cantoni, “Validation of closed-loop behaviour from noisy frequency response measurements”, Proceedings of the 7th European Control Conference, Cambridge, UK, September 2003.
13. P. Date and M. Cantoni, “A lower bound on achieved closed-loop performance based on finite data”, Proceedings of the 7th European Control Conference, Cambridge, UK, September 2003.
14. X. Bombois and P. Date, “Connecting PE identification and robust control theory: the Multiple-Input Single-Output case. Part I: uncertainty region validation”, Proceedings of the 13th IFAC Symposium on System Identification, Rotterdam, The Netherlands, August 2003.
15. X. Bombois and P. Date, “Connecting PE Identification and robust control theory: the Multiple-Input Single-Output case. Part II: controller validation”, Proceedings of the 13th IFAC Symposium on System Identification, Rotterdam, The Netherlands, August 2003.
16. P. Date and A. Lanzon, “An algorithm for joint identification and control”, Proceedings of the 21st American Control Conference, Anchorage, USA, May 2002.
17. P. Date and G. Vinnicombe, “Measuring distance between systems under bounded power excitation”, Proceedings of the 20th American Control Conference, Arlington, USA, June 2001.
18. P. Date and G. Vinnicombe, “An algorithm for identification in the ν -gap metric”, Proceedings of the 38th Conference on Decision and Control, Phoenix, USA, December 1999 (12 citations on ISI Web of Knowledge).
19. P. Date and G. Vinnicombe, “Worst case identification using FIR models”, Proceedings of 5th European Control Conference, Karlsruhe, Germany, August 1999.
20. P. Date and G. Vinnicombe, “New untuned algorithms for identification in \mathcal{H}_∞ ”, Proceedings of the 37th Conference on Decision and Control, Tampa, USA, December 1998.