Tomas BjÃ¶rk

List of Publications by Year
in descending order

55 papers	3,028 citations	516215 16 h-index	580395 25 g-index
68 all docs	68 docs citations	68 times ranked	832 citing authors

#	Article	IF	Citations
1	MEANâ€“VARIANCE PORTFOLIO OPTIMIZATION WITH STATEâ€DEPENDENT RISK AVERSION. Mathematical Finance, 2014, 24, 1-24.	0.9	369
2	Bond Market Structure in the Presence of Marked Point Processes. Mathematical Finance, 1997, 7, 211-239.	0.9	338
3	Interest Rate Dynamics and Consistent Forward Rate Curves. Mathematical Finance, 1999, 9, 323-348.	0.9	249
4	Towards a general theory of bond markets. Finance and Stochastics, 1997, 1, 141-174.	0.7	232
5	On time-inconsistent stochastic control in continuous time. Finance and Stochastics, 2017, 21, 331-360.	0.7	218
6	A General Theory of Markovian Time Inconsistent Stochastic Control Problems. SSRN Electronic Journal, 0, , .	0.4	172
7	A theory of Markovian time-inconsistent stochastic control in discrete time. Finance and Stochastics, 2014, 18, 545-592.	0.7	161
8	A note on Wick products and the fractional Black-Scholes model. Finance and Stochastics, 2005, 9, 197-209.	0.7	147
9	On the Existence of Finiteâ€Dimensional Realizations for Nonlinear Forward Rate Models. Mathematical Finance, 2001, 11, 205-243.	0.9	134
10	Optimal investment under partial information. Mathematical Methods of Operations Research, 2010, 71, 371-399.	0.4	93
11	On the Use of Numeraires in Option Pricing. Journal of Derivatives, 2002, 10, 43-58.	0.1	89
12	Towards a General Theory of Good-Deal Bounds*. Review of Finance, 2006, 10, 221-260.	3.2	88
13	Minimal realizations of interest rate models. Finance and Stochastics, 1999, 3, 413-432.	0.7	86
14	On the construction of finite dimensional realizations for nonlinear forward rate models. Finance and Stochastics, 2002, 6, 303-331.	0.7	78
15	Exponential inequalities for ruin probabilities in the Cox case. Scandinavian Actuarial Journal, 1988, 1988, 77-111.	1.0	65
16	Diversified Portfolios in Continuous Time *. Review of Finance, 1998, 1, 361-387.	3.2	26
17	Finiteâ€“dimensional Markovian realizations for stochastic volatility forwardâ€“rate models. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2004, 460, 53-83.	1.0	24
18	On the Term Structure of Futures and Forward Prices. Springer Finance, 2002, , 111-149.	0.0	24

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19	Finite optimal filters for a class of nonlinear diffusions with jumping parameters. Stochastics, 1982, 6, 121-138.	0.6	16
20	ON FINITE DIMENSIONAL REALIZATIONS FOR THE TERM STRUCTURE OF FUTURES PRICES. International Journal of Theoretical and Applied Finance, 2006, 09, 281-314.	0.2	14
21	On the Geometry of Interest Rate Models. Lecture Notes in Mathematics, 2004, , 133-215.	0.1	10
22	An insensitivity property of the ruin probability. Scandinavian Actuarial Journal, 1985, 1985, 148-156.	1.0	8
23	ON THE TIMING OPTION IN A FUTURES CONTRACT. Mathematical Finance, 2007, 17, 267-283.	0.9	8
24	Term Structure Models with Parallel and Proportional Shifts. Applied Mathematical Finance, 2007, 14, 243-260.	0.8	4
25	Interest rate theory and geometry. Portugaliae Mathematica, 2010, 67, 321-367.	0.4	4
26	Chapter 9 Topics in Interest Rate Theory. Handbooks in Operations Research and Management Science, 2007, , 377-435.	0.6	3
27	Dynamic Programming for Markov Processes. , 2021, , 89-98.		3
28	An Overview of Interest Rate Theory. , 2009, , 615-651.		3
29	The Pedestrianâ€™s Guide to Local Time. , 2019, , 43-67.		1
30	Determining a Unique Q. , 2021, , 227-239.		0
31	Marked Point Processes. , 2021, , 64-71.		0
32	Equilibrium Theory. , 2021, , 284-297.		0
33	The Merton Model. , 2021, , 220-226.		0
34	Non-Linear Filtering with Counting-Process Observations. , 2021, , 149-162.		0
35	Martingale Representations and Girsanov Transformations. , 2021, , 43-55.		0
36	The ItÃ´ Formula. , 2021, , 72-81.		0

#	Article	IF	Citations
37	Continuous-Time Dynamic Programming. , 2021, , 101-124.		0
38	Diversifiable Risk. , 2021, , 249-259.		0
39	Basic Arbitrage Theory. , 2021, , 173-187.		0
40	Good-Deal Bounds. , 2021, , 240-248.		0
41	Credit Risk and Cox Processes. , 2021, , 260-264.		0
42	Interest-Rate Theory. , 2021, , 265-283.		0
43	Non-Linear Filtering with Wiener Noise. , 2021, , 127-140.		0
44	Filtering with k-Variate Counting-Process Observations. , 2021, , 163-170.		0
45	Martingale Representation, Girsanov and Kolmogorov. , 2021, , 82-86.		0
46	Stochastic Integrals and Differentials. , 2021, , 8-29.		0
47	Poisson-Driven Stock Prices. , 2021, , 188-197.		0
48	Counting Processes with Stochastic Intensities. , 2021, , 36-42.		0
49	Connections between Stochastic Differential Equations and Partial Integro-Differential Equations. , 2021, , 56-63.		0
50	Index of Symbols. , 2021, , 302-304.		0
51	A General Jump-Diffusion Model. , 2021, , 206-219.		0
52	More on Poisson Processes. , 2021, , 30-35.		0
53	Counting Processes. , 2021, , 3-7.		0
54	The Simplest Jump-Diffusion Model. , 2021, , 198-205.		0

#	Article	IF	Citations
55	The Conditional Density. , 2021, , 141-148.		0