

Tomas Björk

List of Publications by Year in descending order

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Version: 2024-02-01

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	Determining a Unique Q . , 2021, , 227-239.		0
2	Marked Point Processes. , 2021, , 64-71.		0
3	Equilibrium Theory. , 2021, , 284-297.		0
4	The Merton Model. , 2021, , 220-226.		0
5	Non-Linear Filtering with Counting-Process Observations. , 2021, , 149-162.		0
6	Martingale Representations and Girsanov Transformations. , 2021, , 43-55.		0
7	The Itô Formula. , 2021, , 72-81.		0
8	Continuous-Time Dynamic Programming. , 2021, , 101-124.		0
9	Diversifiable Risk. , 2021, , 249-259.		0
10	Basic Arbitrage Theory. , 2021, , 173-187.		0
11	Good-Deal Bounds. , 2021, , 240-248.		0
12	Dynamic Programming for Markov Processes. , 2021, , 89-98.		3
13	Credit Risk and Cox Processes. , 2021, , 260-264.		0
14	Interest-Rate Theory. , 2021, , 265-283.		0
15	Non-Linear Filtering with Wiener Noise. , 2021, , 127-140.		0
16	Filtering with k -Variate Counting-Process Observations. , 2021, , 163-170.		0
17	Martingale Representation, Girsanov and Kolmogorov. , 2021, , 82-86.		0
18	Stochastic Integrals and Differentials. , 2021, , 8-29.		0

#	ARTICLE	IF	CITATIONS
19	Poisson-Driven Stock Prices. , 2021, , 188-197.		0
20	Counting Processes with Stochastic Intensities. , 2021, , 36-42.		0
21	Connections between Stochastic Differential Equations and Partial Integro-Differential Equations. , 2021, , 56-63.		0
22	Index of Symbols. , 2021, , 302-304.		0
23	A General Jump-Diffusion Model. , 2021, , 206-219.		0
24	More on Poisson Processes. , 2021, , 30-35.		0
25	Counting Processes. , 2021, , 3-7.		0
26	The Simplest Jump-Diffusion Model. , 2021, , 198-205.		0
27	The Conditional Density. , 2021, , 141-148.		0
28	The Pedestrian's Guide to Local Time. , 2019, , 43-67.		1
29	On time-inconsistent stochastic control in continuous time. Finance and Stochastics, 2017, 21, 331-360.	0.7	218
30	MEAN-VARIANCE PORTFOLIO OPTIMIZATION WITH STATE-DEPENDENT RISK AVERSION. Mathematical Finance, 2014, 24, 1-24.	0.9	369
31	A theory of Markovian time-inconsistent stochastic control in discrete time. Finance and Stochastics, 2014, 18, 545-592.	0.7	161
32	Optimal investment under partial information. Mathematical Methods of Operations Research, 2010, 71, 371-399.	0.4	93
33	Interest rate theory and geometry. Portugaliae Mathematica, 2010, 67, 321-367.	0.4	4
34	An Overview of Interest Rate Theory. , 2009, , 615-651.		3
35	Term Structure Models with Parallel and Proportional Shifts. Applied Mathematical Finance, 2007, 14, 243-260.	0.8	4
36	Chapter 9 Topics in Interest Rate Theory. Handbooks in Operations Research and Management Science, 2007, , 377-435.	0.6	3

#	ARTICLE	IF	CITATIONS
37	ON THE TIMING OPTION IN A FUTURES CONTRACT. <i>Mathematical Finance</i> , 2007, 17, 267-283.	0.9	8
38	ON FINITE DIMENSIONAL REALIZATIONS FOR THE TERM STRUCTURE OF FUTURES PRICES. <i>International Journal of Theoretical and Applied Finance</i> , 2006, 09, 281-314.	0.2	14
39	Towards a General Theory of Good-Deal Bounds*. <i>Review of Finance</i> , 2006, 10, 221-260.	3.2	88
40	A note on Wick products and the fractional Black-Scholes model. <i>Finance and Stochastics</i> , 2005, 9, 197-209.	0.7	147
41	On the Geometry of Interest Rate Models. <i>Lecture Notes in Mathematics</i> , 2004, , 133-215.	0.1	10
42	Finite-dimensional Markovian realizations for stochastic volatility forward rate models. <i>Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences</i> , 2004, 460, 53-83.	1.0	24
43	On the Use of Numeraires in Option Pricing. <i>Journal of Derivatives</i> , 2002, 10, 43-58.	0.1	89
44	On the construction of finite dimensional realizations for nonlinear forward rate models. <i>Finance and Stochastics</i> , 2002, 6, 303-331.	0.7	78
45	On the Term Structure of Futures and Forward Prices. <i>Springer Finance</i> , 2002, , 111-149.	0.0	24
46	On the Existence of Finite-Dimensional Realizations for Nonlinear Forward Rate Models. <i>Mathematical Finance</i> , 2001, 11, 205-243.	0.9	134
47	Interest Rate Dynamics and Consistent Forward Rate Curves. <i>Mathematical Finance</i> , 1999, 9, 323-348.	0.9	249
48	Minimal realizations of interest rate models. <i>Finance and Stochastics</i> , 1999, 3, 413-432.	0.7	86
49	Diversified Portfolios in Continuous Time *. <i>Review of Finance</i> , 1998, 1, 361-387.	3.2	26
50	Bond Market Structure in the Presence of Marked Point Processes. <i>Mathematical Finance</i> , 1997, 7, 211-239.	0.9	338
51	Towards a general theory of bond markets. <i>Finance and Stochastics</i> , 1997, 1, 141-174.	0.7	232
52	Exponential inequalities for ruin probabilities in the Cox case. <i>Scandinavian Actuarial Journal</i> , 1988, 1988, 77-111.	1.0	65
53	An insensitivity property of the ruin probability. <i>Scandinavian Actuarial Journal</i> , 1985, 1985, 148-156.	1.0	8
54	Finite optimal filters for a class of nonlinear diffusions with jumping parameters. <i>Stochastics</i> , 1982, 6, 121-138.	0.6	16

#	ARTICLE	IF	CITATIONS
55	A General Theory of Markovian Time Inconsistent Stochastic Control Problems. SSRN Electronic Journal, 0, , .	0.4	172