Ioannis Karatzas

List of Publications by Year
in descending order

96 papers	9,210 citations	81743 39 h-index	56606 83 g-index
98 all docs	98 docs citations	98 times ranked	1765 citing authors

#	Article	IF	Citations
1	Brownian Motion and Stochastic Calculus. Graduate Texts in Mathematics, 1988, , .	0.4	1,206
2	Methods of Mathematical Finance. , 1998, , .		1,166
3	Optimal Portfolio and Consumption Decisions for a â€œSmall Investorâ€•on a Finite Horizon. SIAM Journal on Control and Optimization, 1987, 25, 1557-1586.	1.1	849
4	Martingale and Duality Methods for Utility Maximization in an Incomplete Market. SIAM Journal on Control and Optimization, 1991, 29, 702-730.	1.1	575
5	Convex Duality in Constrained Portfolio Optimization. Annals of Applied Probability, 1992, 2, 767.	0.6	481
6	On the pricing of American options. Applied Mathematics and Optimization, 1988, 17, 37-60.	0.8	310
7	HEDGING AND PORTFOLIO OPTIMIZATION UNDER TRANSACTION COSTS: A MARTINGALE APPROACH2. Mathematical Finance, 1996, 6, 133-165.	0.9	274
8	The numÃ©raire portfolio in semimartingale financial models. Finance and Stochastics, 2007, 11, 447-493.	0.7	273
9	Optimization Problems in the Theory of Continuous Trading. SIAM Journal on Control and Optimization, 1989, 27, 1221-1259.	1.1	234
10	On the optimal stopping problem for one-dimensional diffusions. Stochastic Processes and Their Applications, 2003, 107, 173-212.	0.4	206
11	A generalized clark representation formula, with application to optimal portfolios. Stochastic and Stochastics Reports, 1991, 34, 187-220.	0.6	192
12	Hedging Contingent Claims with Constrained Portfolios. Annals of Applied Probability, 1993, 3, 652.	0.6	191
13	Connections between Optimal Stopping and Singular Stochastic Control I. Monotone Follower Problems. SIAM Journal on Control and Optimization, 1984, 22, 856-877.	1.1	176
14	Utility Maximization with Discretionary Stopping. SIAM Journal on Control and Optimization, 2000, 39, 306-329.	1.1	165
15	Existence and Uniqueness of Multi-Agent Equilibrium in a Stochastic, Dynamic Consumption/Investment Model. Mathematics of Operations Research, 1990, 15, 80-128.	0.8	153
16	Optimal consumption from investment and random endowment in incomplete semimartingale markets. Annals of Probability, 2003, 31, 1821.	0.8	145
17	On dynamic measures of risk. Finance and Stochastics, 1999, 3, 451-482.	0.7	142
18	A class of singular stochastic control problems. Advances in Applied Probability, 1983, 15, 225-254.	0.4	113

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19	Connections Between Optimal Stopping and Singular Stochastic Control II. Reflected Follower Problems. SIAM Journal on Control and Optimization, 1985, 23, 433-451.	1.1	95
20	Irreversible investment and industry equilibrium. Finance and Stochastics, 1996, 1, 69-89.	0.7	94
21	Atlas models of equity markets. Annals of Applied Probability, 2005, 15, 2296.	0.6	91
22	Hedging American contingent claims with constrained portfolios. Finance and Stochastics, 1998, 2, 215-258.	0.7	88
23	Relative arbitrage in volatility-stabilized markets. Annals of Finance, 2005, 1, 149-177.	0.3	77
24	A class of singular stochastic control problems. Advances in Applied Probability, 1983, 15, 225-254.	0.4	74
25	Diversity and relative arbitrage in equity markets. Finance and Stochastics, 2005, 9, 1-27.	0.7	74
26	Gittins Indices in the Dynamic Allocation Problem for Diffusion Processes. Annals of Probability, 1984, 12, 173.	0.8	73
27	Stochastic Portfolio Theory: an Overview. Handbook of Numerical Analysis, 2009, , 89-167.	0.9	71
28	Hybrid Atlas models. Annals of Applied Probability, 2011, 21, .	0.6	71
29	Anticipative portfolio optimization. Advances in Applied Probability, 1996, 28, 1095-1122.	0.4	65
30	A new approach to the skorohod problem, and its applications. Stochastic and Stochastics Reports, 1991, 34, 57-82.	0.6	61
31	The monotone follower problem in stochastic decision theory. Applied Mathematics and Optimization, 1981, 7, 175-189.	0.8	59
32	Construction of Stationary Markov Equilibria in a Strategic Market Game. Mathematics of Operations Research, 1994, 19, 975-1006.	0.8	58
33	Equivalent models for finite-fuel stochastic control. Stochastics, 1986, 18, 245-276.	0.6	54
34	An extension of clark' formula. Stochastic and Stochastics Reports, 1991, 37, 127-131.	0.6	53
35	Trivariate Density of Brownian Motion, Its Local and Occupation Times, with Application to Stochastic Control. Annals of Probability, 1984, 12, 819.	0.8	50
36	Martingale approach to stochastic differential games of control and stopping. Annals of Probability, 2008, 36, .	0.8	49

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37	Estimation and control for linear, partially observable systems with non-gaussian initial distribution. Stochastic Processes and Their Applications, 1983, 14, 233-248.	0.4	47
38	On optimal arbitrage. Annals of Applied Probability, 2010, 20, .	0.6	47
39	A Note On Utility Maximization Under Partial Observations. Mathematical Finance, 1991, 1, 57-70.	0.9	46
40	Adaptive Poisson disorder problem. Annals of Applied Probability, 2006, 16, 1190.	0.6	46
41	Probabilistic aspects of finite-fuel, reflected follower problems. Acta Applicandae Mathematicae, 1988, 11, 223-258.	0.5	45
42	Utility Maximization with Habit Formation: Dynamic Programming and Stochastic PDEs. SIAM Journal on Control and Optimization, 2009, 48, 481-520.	1.1	42
43	Optimal stopping for dynamic convex risk measures. Illinois Journal of Mathematics, 2010, 54, .	0.1	42
44	Equilibrium Models With Singular Asset Prices. Mathematical Finance, 1991, 1, 11-29.	0.9	41
45	The standard Poisson disorder problem revisited. Stochastic Processes and Their Applications, 2005, 115, 1437-1450.	0.4	41
46	A class of singular stochastic control problems. , 1982, , 312-319.		40
47	Strong solutions of stochastic equations with rank-based coefficients. Probability Theory and Related Fields, 2013, 156, 229-248.	0.9	38
48	Finite-Fuel Singular Control With Discretionary Stopping. Stochastic and Stochastics Reports, 2000, 71, 1-50.	0.6	35
49	On collisions of Brownian particles. Annals of Applied Probability, 2010, 20, .	0.6	31
50	Non-addictive habits: optimal consumption-portfolio policies. Journal of Economic Theory, 2003, 113, 265-285.	0.5	30
51	Adaptive control of a diffusion to a goal and a parabolic Mongeâ€"AmpÃ¨re-type equation. Asian Journal of Mathematics, 1997, 1, 295-313.	0.3	30
52	Optimal arbitrage under model uncertainty. Annals of Applied Probability, 2011, 21, .	0.6	29
53	Trading strategies generated by Lyapunov functions. Finance and Stochastics, 2017, 21, 753-787.	0.7	29
54	A strategic market game with secured lending. Journal of Mathematical Economics, 1997, 28, 207-247.	0.4	26

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55	Martingale Approach to Stochastic Control with Discretionary Stopping. Applied Mathematics and Optimization, 2006, 53, 163-184.	0.8	26
56	Planar diffusions with rank-based characteristics and perturbed Tanaka equations. Probability Theory and Related Fields, 2013, 156, 343-374.	0.9	24
57	Control and stopping of a diffusion process on an interval. Annals of Applied Probability, 1999, 9, .	0.6	24
58	A second-order stock market model. Annals of Finance, 2013, 9, 439-454.	0.3	23
59	A leavable bounded-velocity stochastic control problem. Stochastic Processes and Their Applications, 2002, 99, 31-51.	0.4	21
60	Game approach to the optimal stopping problemâ€. Stochastics, 2005, 77, 401-435.	0.6	21
61	Systems of Brownian particles with asymmetric collisions. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2016, 52, .	0.7	19
62	Examples of optimal control for partially observable systems:comparison, classical, and martingale methods. Stochastics, 1981, 5, 43-64.	0.6	18
63	Two Brownian particles with rank-based characteristics and skew-elastic collisions. Stochastic Processes and Their Applications, 2013, 123, 2999-3026.	0.4	17
64	Distribution of the time to explosion for one-dimensional diffusions. Probability Theory and Related Fields, 2016, 164, 1027-1069.	0.9	17
65	On the one-sided Tanaka equation with drift. Electronic Communications in Probability, 2011, 16, .	0.1	16
66	The inflationary bias of real uncertainty and the harmonic Fisher equation. Economic Theory, 2006, 28, 481-512.	0.5	15
67	On Dynamic Measures of Risk. SSRN Electronic Journal, 0, , .	0.4	14
68	A decomposition of the Brownian path. Statistics and Probability Letters, 1987, 5, 87-93.	0.4	12
69	Diversity-weighted portfolios with negative parameter. Annals of Finance, 2015, 11, 411-432.	0.3	12
70	EQUILIBRIUM IN A SIMPLIFIED DYNAMIC, STOCHASTIC ECONOMY WITH HETEROGENEOUS AGENTS. , 1991, , 245-272.		12
71	Two Characterizations of Optimality in Dynamic Programming. Applied Mathematics and Optimization, 2010, 61, 421-434.	0.8	11
72	Control with Partial Observations and an Explicit Solution of Mortensen?s Equation. Applied Mathematics and Optimization, 2004, 49, 217-239.	0.8	9

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73	Diverse market models of competing Brownian particles with splits and mergers. Annals of Applied Probability, 2016, 26, .	0.6	9
74	Volatility and arbitrage. Annals of Applied Probability, 2018, 28, .	0.6	9
75	Probabilistic Aspects of Arbitrage. , 2010, , 1-17.		8
76	Inflationary equilibrium in a stochastic economy with independent agents. Journal of Mathematical Economics, 2014, 52, 1-11.	0.4	8
77	STOCHASTIC GAMES OF CONTROL AND STOPPING FOR A LINEAR DIFFUSION. , 2006, , .		8
78	Trading strategies generated pathwise by functions of market weights. Finance and Stochastics, 2020, 24, 423-463.	0.7	7
79	The Optimal Stopping Problem for a General American Put-Option. The IMA Volumes in Mathematics and Its Applications, 1995, , 63-74.	0.5	7
80	The implied liquidity premium for equities. Annals of Finance, 2006, 2, 87-99.	0.3	5
81	Semimartingales on rays, Walsh diffusions, and related problems of control and stopping. Stochastic Processes and Their Applications, 2019, 129, 1921-1963.	0.4	5
82	Trajectorial dissipation and gradient flow for the relative entropy in Markov chains. Communications in Information and Systems, 2021, 21, 481-536.	0.3	5
83	<scp>Financial Control of a Competitive Economy with Public Goods but Without Randomness</scp>. Journal of Public Economic Theory, 2011, 13, 503-537.	0.6	4
84	Open markets. Mathematical Finance, 2020, , .	0.9	4
85	The Resolvent of a Degenerate Diffusion on the Plane, with Application to Partially Observed Stochastic Control. Annals of Applied Probability, 1992, 2, .	0.6	4
86	The finiteâ€"horizon version for a partiallyâ€"observed stochastic control problem of benesÅ¡ & rishel. Stochastic Analysis and Applications, 1993, 11, 569-605.	0.9	3
87	Diffusions with rank-based characteristics and values in the nonnegative quadrant. Bernoulli, 2013, 19, .	0.7	3
88	Pathwise solvability of stochastic integral equations with generalized drift and non-smooth dispersion functions. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2016, 52, .	0.7	3
89	Impulse control of a diffusion with a change point. Stochastics, 2015, 87, 382-408.	0.6	2
90	Inflationary Equilibrium in a Stochastic Economy with Independent Agents. SSRN Electronic Journal, 0, , .	0.4	2

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91	Degenerate competing three-particle systems. Bernoulli, 2022, 28, .	0.7	1
92	An overview of stochastic filtering theory. Advances in Applied Probability, 1985, 17, 249-251.	0.4	0
93	An overview of stochastic filtering theory. Advances in Applied Probability, 1985, 17, 249-251.	0.4	0
94	Some Stochastic Control Problems in Mathematical Finance. Proceedings of the American Control Conference, 2007, , .	0.0	0
95	Planar Brownian flows with rank-based characteristics. AIP Conference Proceedings, 2018, , .	0.3	0
96	Information and the Existence of Stationary Markovian Equilibrium. , 2005, , 3-20.		0