Ioannis Karatzas

List of Publications by Citations

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95 papers	6,556 citations	37 h-index	80 g-index
98 ext. papers	8,007 ext. citations	1.4 avg, IF	5.88 L-index

#	Paper	IF	Citations
95	Brownian Motion and Stochastic Calculus. *Graduate Texts in Mathematics*, **1988**,	0.5	920
94	Methods of Mathematical Finance **1998**,		695
93	Optimal Portfolio and Consumption Decisions for a “Small Investor” on a Finite Horizon. *SIAM Journal on Control and Optimization*, **1987**, 25, 1557-1586	1.9	549
92	Martingale and Duality Methods for Utility Maximization in an Incomplete Market. *SIAM Journal on Control and Optimization*, **1991**, 29, 702-730	1.9	361
91	Convex Duality in Constrained Portfolio Optimization. *Annals of Applied Probability*, **1992**, 2, 767	2	332
90	On the pricing of American options. *Applied Mathematics and Optimization*, **1988**, 17, 37-60	1.5	238
89	HEDGING AND PORTFOLIO OPTIMIZATION UNDER TRANSACTION COSTS: A MARTINGALE APPROACH12. *Mathematical Finance*, **1996**, 6, 133-165	2.3	213
88	The numéraire portfolio in semimartingale financial models. *Finance and Stochastics*, **2007**, 11, 447-493	1.9	205
87	On the optimal stopping problem for one-dimensional diffusions. *Stochastic Processes and Their Applications*, **2003**, 107, 173-212	1.1	168
86	Optimization Problems in the Theory of Continuous Trading. *SIAM Journal on Control and Optimization*, **1989**, 27, 1221-1259	1.9	164
85	A generalized clark representation formula, with application to optimal portfolios. *Stochastic and Stochastics Reports*, **1991**, 34, 187-220		140
84	Connections between Optimal Stopping and Singular Stochastic Control I. Monotone Follower Problems. *SIAM Journal on Control and Optimization*, **1984**, 22, 856-877	1.9	132
83	Hedging Contingent Claims with Constrained Portfolios. *Annals of Applied Probability*, **1993**, 3, 652	2	131
82	Optimal consumption from investment and random endowment in incomplete semimartingale markets. *Annals of Probability*, **2003**, 31, 1821	1.9	113
81	On dynamic measures of risk. *Finance and Stochastics*, **1999**, 3, 451-482	1.9	113
80	Utility Maximization with Discretionary Stopping. *SIAM Journal on Control and Optimization*, **2000**, 39, 306-329	1.9	107
79	Existence and Uniqueness of Multi-Agent Equilibrium in a Stochastic, Dynamic Consumption/Investment Model. *Mathematics of Operations Research*, **1990**, 15, 80-128	1.5	103

78	A class of singular stochastic control problems. *Advances in Applied Probability*, **1983**, 15, 225-254	0.7	95
77	Atlas models of equity markets. *Annals of Applied Probability*, **2005**, 15, 2296	2	76
76	Connections Between Optimal Stopping and Singular Stochastic Control II. Reflected Follower Problems. *SIAM Journal on Control and Optimization*, **1985**, 23, 433-451	1.9	74
75	Irreversible investment and industry equilibrium. *Finance and Stochastics*, **1996**, 1, 69-89	1.9	67
74	A class of singular stochastic control problems. *Advances in Applied Probability*, **1983**, 15, 225-254	0.7	66
73	Hedging American contingent claims with constrained portfolios. *Finance and Stochastics*, **1998**, 2, 215-258	1.9	65
72	Hybrid Atlas models. *Annals of Applied Probability*, **2011**, 21,	2	59
71	Relative arbitrage in volatility-stabilized markets. *Annals of Finance*, **2005**, 1, 149-177	1	59
70	Gittins Indices in the Dynamic Allocation Problem for Diffusion Processes. *Annals of Probability*, **1984**, 12, 173	1.9	55
69	Anticipative portfolio optimization. *Advances in Applied Probability*, **1996**, 28, 1095-1122	0.7	54
68	Stochastic Portfolio Theory: an Overview. *Handbook of Numerical Analysis*, **2009**, 89-167	1	53
67	Diversity and relative arbitrage in equity markets. *Finance and Stochastics*, **2005**, 9, 1-27	1.9	51
66	The monotone follower problem in stochastic decision theory. *Applied Mathematics and Optimization*, **1981**, 7, 175-189	1.5	47
65	Equivalent models for finite-fuel stochastic control. *Stochastics*, **1986**, 18, 245-276		46
64	Construction of Stationary Markov Equilibria in a Strategic Market Game. *Mathematics of Operations Research*, **1994**, 19, 975-1006	1.5	45
63	A new approach to the skorohod problem, and its applications. *Stochastic and Stochastics Reports*, **1991**, 34, 57-82		42
62	Trivariate Density of Brownian Motion, Its Local and Occupation Times, with Application to Stochastic Control. *Annals of Probability*, **1984**, 12, 819	1.9	42
61	On optimal arbitrage. *Annals of Applied Probability*, **2010**, 20,	2	40

60	An extension of clark' formula. *Stochastic and Stochastics Reports*, **1991**, 37, 127-131		40
59	Estimation and control for linear, partially observable systems with non-gaussian initial distribution. *Stochastic Processes and Their Applications*, **1983**, 14, 233-248	1.1	39
58	Probabilistic aspects of finite-fuel, reflected follower problems. *Acta Applicandae Mathematicae*, **1988**, 11, 223-258	1.1	37
57	Utility Maximization with Habit Formation: Dynamic Programming and Stochastic PDEs. *SIAM Journal on Control and Optimization*, **2009**, 48, 481-520	1.9	36
56	Strong solutions of stochastic equations with rank-based coefficients. *Probability Theory and Related Fields*, **2013**, 156, 229-248	1.4	34
55	Martingale approach to stochastic differential games of control and stopping. *Annals of Probability*, **2008**, 36,	1.9	34
54	Adaptive Poisson disorder problem. *Annals of Applied Probability*, **2006**, 16, 1190	2	34
53	A Note On Utility Maximization Under Partial Observations1. *Mathematical Finance*, **1991**, 1, 57-70	2.3	34
52	Optimal stopping for dynamic convex risk measures. *Illinois Journal of Mathematics*, **2010**, 54,	0.9	33
51	The standard Poisson disorder problem revisited. *Stochastic Processes and Their Applications*, **2005**, 115, 1437-1450	1.1	31
50	Equilibrium Models With Singular Asset Prices. *Mathematical Finance*, **1991**, 1, 11-29	2.3	29
49	On collisions of Brownian particles. *Annals of Applied Probability*, **2010**, 20,	2	28
48	Finite-Fuel Singular Control With Discretionary Stopping. *Stochastic and Stochastics Reports*, **2000**, 71, 1-50		28
47	Optimal arbitrage under model uncertainty. *Annals of Applied Probability*, **2011**, 21,	2	24
46	Adaptive control of a diffusion to a goal and a parabolic Monge–Ampère-type equation. *Asian Journal of Mathematics*, **1997**, 1, 295-313	0.5	23
45	Martingale Approach to Stochastic Control with Discretionary Stopping. *Applied Mathematics and Optimization*, **2006**, 53, 163-184	1.5	21
44	A strategic market game with secured lending. *Journal of Mathematical Economics*, **1997**, 28, 207-247	0.6	20
43	A second-order stock market model. *Annals of Finance*, **2013**, 9, 439-454	1	19

42	Planar diffusions with rank-based characteristics and perturbed Tanaka equations. *Probability Theory and Related Fields*, **2013**, 156, 343-374	1.4	19
41	A leavable bounded-velocity stochastic control problem. *Stochastic Processes and Their Applications*, **2002**, 99, 31-51	1.1	18
40	Non-addictive habits: optimal consumption-portfolio policies. *Journal of Economic Theory*, **2003**, 113, 265-285	1.4	17
39	Control and stopping of a diffusion process on an interval. *Annals of Applied Probability*, **1999**, 9,	2	17
38	Game approach to the optimal stopping problem *Stochastics*, **2005**, 77, 401-435	0.6	16
37	Systems of Brownian particles with asymmetric collisions. *Annales De Linstitut Henri Poincare (B) Probability and Statistics*, **2016**, 52,	1.3	15
36	Two Brownian particles with rank-based characteristics and skew-elastic collisions. *Stochastic Processes and Their Applications*, **2013**, 123, 2999-3026	1.1	15
35	Trading strategies generated by Lyapunov functions. *Finance and Stochastics*, **2017**, 21, 753-787	1.9	15
34	Examples of optimal control for partially observable systems:comparison, classical, and martingale methods View all notes. *Stochastics*, **1981**, 5, 43-64		15
33	On the one-sided Tanaka equation with drift. *Electronic Communications in Probability*, **2011**, 16,	1	14
32	Distribution of the time to explosion for one-dimensional diffusions. *Probability Theory and Related Fields*, **2016**, 164, 1027-1069	1.4	12
31	Two Characterizations of Optimality in Dynamic Programming. *Applied Mathematics and Optimization*, **2010**, 61, 421-434	1.5	11
30	The inflationary bias of real uncertainty and the harmonic Fisher equation. *Economic Theory*, **2006**, 28, 481-512	1.2	11
29	Diversity-weighted portfolios with negative parameter. *Annals of Finance*, **2015**, 11, 411-432	1	8
28	A decomposition of the Brownian path. *Statistics and Probability Letters*, **1987**, 5, 87-93	0.6	8
27	Control with Partial Observations and an Explicit Solution of Mortensens Equation. *Applied Mathematics and Optimization*, **2004**, 49, 217-239	1.5	7
26	EQUILIBRIUM IN A SIMPLIFIED DYNAMIC, STOCHASTIC ECONOMY WITH HETEROGENEOUS AGENTS **1991**, 245-272		7
25	Volatility and arbitrage. *Annals of Applied Probability*, **2018**, 28,	2	6

24	Diverse market models of competing Brownian particles with splits and mergers. *Annals of Applied Probability*, **2016**, 26,	2	6
23	Probabilistic Aspects of Arbitrage **2010**, 1-17		6
22	Inflationary equilibrium in a stochastic economy with independent agents. *Journal of Mathematical Economics*, **2014**, 52, 1-11	0.6	5
21	STOCHASTIC GAMES OF CONTROL AND STOPPING FOR A LINEAR DIFFUSION **2006**,		5
20	The implied liquidity premium for equities. *Annals of Finance*, **2006**, 2, 87-99	1	4
19	Semimartingales on rays, Walsh diffusions, and related problems of control and stopping. *Stochastic Processes and Their Applications*, **2019**, 129, 1921-1963	1.1	3
18	The Resolvent of a Degenerate Diffusion on the Plane, with Application to Partially Observed Stochastic Control. *Annals of Applied Probability*, **1992**, 2,	2	3
17	On Dynamic Measures of Risk. *SSRN Electronic Journal*,	1	3
16	Trading strategies generated pathwise by functions of market weights. *Finance and Stochastics*, **2020**, 24, 423-463	1.9	3
15	Pathwise solvability of stochastic integral equations with generalized drift and non-smooth dispersion functions. *Annales De Lsinstitut Henri Poincare (B) Probability and Statistics*, **2016**, 52,	1.3	3
14	Trajectorial dissipation and gradient flow for the relative entropy in Markov chains. *Communications in Information and Systems*, **2021**, 21, 481-536	0.8	3
13	Stochastic Control Under Finite-Fuel Constraints. *The IMA Volumes in Mathematics and Its Applications*, **1988**, 225-240	0.5	3
12	The Optimal Stopping Problem for a General American Put-Option. *The IMA Volumes in Mathematics and Its Applications*, **1995**, 63-74	0.5	3
11	Impulse control of a diffusion with a change point. *Stochastics*, **2015**, 87, 382-408	0.6	2
10	Financial Control of a Competitive Economy with Public Goods but Without Randomness. *Journal of Public Economic Theory*, **2011**, 13, 503-537	1	2
9	The finite horizon version for a partially observed stochastic control problem of benes & rishel. *Stochastic Analysis and Applications*, **1993**, 11, 569-605	1.1	2
8	Open markets. *Mathematical Finance*, **2020**,	2.3	1
7	Diffusions with rank-based characteristics and values in the nonnegative quadrant. *Bernoulli*, **2013**, 19,	1.6	1

6	Integration of the optimal risk in a stopping problem with absorption. *Lecture Notes in Mathematics* , **1989**, 405-420	0.4	1
5	A class of singular stochastic control problems **1982**, 312-319		1
4	Inflationary Equilibrium in a Stochastic Economy with Independent Agents. *SSRN Electronic Journal*,	1	1
3	An overview of stochastic filtering theory. *Advances in Applied Probability*, **1985**, 17, 249-251	0.7	
2	An overview of stochastic filtering theory. *Advances in Applied Probability*, **1985**, 17, 249-251	0.7	
1	Information and the Existence of Stationary Markovian Equilibrium **2005**, 3-20		