Abdelkarem Berkaoui

List of Publications by Year
in descending order

8 papers	22 citations	2258059 3 h-index	2053705 5 g-index
8 all docs	8 docs citations	8 times ranked	8 citing authors

#	Article	IF	Citations
1	No arbitrage and closure results for trading cones withÂtransaction costs. Finance and Stochastics, 2008, 12, 583-600.	1.1	8
2	On the density of properly maximal claims in financial markets with transaction costs. Annals of Applied Probability, 2007, 17, .	1.3	4
3	On a generalized optional decomposition theorem. Stochastics, 2014, 86, 906-921.	1.1	3
4	On characterizing and generalizing the optional -stability property for pricing set. Statistics and Probability Letters, 2013, 83, 856-862.	0.7	2
5	On characterizing the set of martingale measures in discrete time. Stochastics and Dynamics, 2015, 15, 1550017.	1.2	2
6	On representations of the set of supermartingale measures and applications in discrete time. Arabian Journal of Mathematics, 2017, 6, 65-73.	0.9	2
7	A characterization of the set of local martingale measures. Stochastics and Dynamics, 2018, 18, 1850042.	1.2	1
8	On representations of the set of supermartingale measures and applications in continuous time. Stochastics, 2019, 91, 96-113.	1.1	0