

# Dmitry Kramkov

## List of Publications by Year in descending order

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12  
papers

392  
citations

1040056

9  
h-index

1199594

12  
g-index

12  
all docs

12  
docs citations

12  
times ranked

117  
citing authors

#	ARTICLE	IF	CITATIONS
1	ON UTILITY-BASED PRICING OF CONTINGENT CLAIMS IN INCOMPLETE MARKETS. <i>Mathematical Finance</i> , 2005, 15, 203-212.	1.8	86
2	Optimal investment with random endowments in incomplete markets. <i>Annals of Applied Probability</i> , 2004, 14, 845.	1.3	84
3	Sensitivity analysis of utility-based prices and risk-tolerance wealth processes. <i>Annals of Applied Probability</i> , 2006, 16, 2140.	1.3	64
4	On the two-times differentiability of the value functions in the problem of optimal investment in incomplete markets. <i>Annals of Applied Probability</i> , 2006, 16, 1352.	1.3	31
5	A system of quadratic BSDEs arising in a price impact model. <i>Annals of Applied Probability</i> , 2016, 26, .	1.3	24
6	A model for a large investor trading at market indifference prices. II: Continuous-time case. <i>Annals of Applied Probability</i> , 2015, 25, .	1.3	23
7	Existence of an endogenously complete equilibrium driven by a diffusion. <i>Finance and Stochastics</i> , 2015, 19, 1-22.	1.1	23
8	A model for a large investor trading at market indifference prices. I: Single-period case. <i>Finance and Stochastics</i> , 2015, 19, 449-472.	1.1	22
9	Integral representation of martingales motivated by the problem of endogenous completeness in financial economics. <i>Stochastic Processes and Their Applications</i> , 2014, 124, 81-100.	0.9	13
10	Stability and Analytic Expansions of Local Solutions of Systems of Quadratic BSDEs with Applications to a Price Impact Model. <i>SIAM Journal on Financial Mathematics</i> , 2016, 7, 567-587.	1.3	10
11	Muckenhoupt's (Ap) condition and the existence of the optimal martingale measure. <i>Stochastic Processes and Their Applications</i> , 2016, 126, 2615-2633.	0.9	7
12	On a stochastic differential equation arising in a price impact model. <i>Stochastic Processes and Their Applications</i> , 2013, 123, 1160-1175.	0.9	5