

Dmitry Kramkov

List of Publications by Year in descending order

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12
papers

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citations

1040056

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1199594

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all docs

12
docs citations

12
times ranked

117
citing authors

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