Dirk Becherer

List of Publications by Year
in descending order

17 papers	551 citations	1163117 8 h-index	1058476 14 g-index
19 all docs	19 docs citations	19 times ranked	225 citing authors

#	Article	IF	Citations
1	Bounded solutions to backward SDEs with jumps for utility optimization and indifference hedging. Annals of Applied Probability, 2006, 16, 2027.	1.3	119
2	The numeraire portfolio for unbounded semimartingales. Finance and Stochastics, 2001, 5, 327-341.	1.1	113
3	Rational hedging and valuation of integrated risks under constant absolute risk aversion. Insurance: Mathematics and Economics, 2003, 33, 1-28.	1.2	87
4	A monetary value for initial information in portfolio optimization. Finance and Stochastics, 2003, 7, 29-46.	1.1	73
5	Classical solutions to reactionâ€"diffusion systems for hedging problems with interacting ItÃ´ and point processes. Annals of Applied Probability, 2005, 15, 1111.	1.3	59
6	Utilityâ€"indifference hedging and valuation via reactionâ€"diffusion systems. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2004, 460, 27-51.	2.1	30
7	Optimal liquidation under stochastic liquidity. Finance and Stochastics, 2018, 22, 39-68.	1.1	30
8	Optimal Asset Liquidation with Multiplicative Transient Price Impact. Applied Mathematics and Optimization, 2018, 78, 643-676.	1.6	10
9	Optimal Allocation of a Futures Portfolio Utilizing Numerical Market Phase Detection. SIAM Journal on Financial Mathematics, 2010, 1, 752-779.	1.3	7
10	Good deal hedging and valuation under combined uncertainty about drift and volatility. Probability, Uncertainty and Quantitative Risk, 2017, 2, .	0.8	5
11	Hedging under generalized good-deal bounds and model uncertainty. Mathematical Methods of Operations Research, 2017, 86, 171-214.	1.0	4
12	Optimal Weak Static Hedging of Equity and Credit Risk Using Derivatives. Applied Mathematical Finance, 2010, 17, 1-28.	1.2	2
13	On the Monotone Stability Approach to BSDEs with Jumps: Extensions, Concrete Criteria and Examples. Springer Proceedings in Mathematics and Statistics, 2019, , 1-41.	0.2	2
14	The Mark H.A. Davis festschrift: stochastics, control and finance. Stochastics, 2012, 84, 563-568.	1.1	1
15	Hedging with Transient Price Impact for Non-Covered and Covered Options. SSRN Electronic Journal, 0, , .	0.4	1
16	Approximating diffusion reflections at elastic boundaries. Electronic Communications in Probability, 2018, 23, .	0.4	0
17	Hedging Under Generalized Good-Deal Bounds and Model Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0