Marcos Escobar-Anel

List of Publications by Year
in descending order

54 papers	328 citations	1039880 9 h-index	1058333 14 g-index
55 all docs	55 docs citations	55 times ranked	133 citing authors

#	Article	IF	Citations
1	Robust portfolio choice with derivative trading under stochastic volatility. Journal of Banking and Finance, 2015, 61, 142-157.	1.4	51
2	Dynamic derivative strategies with stochastic interest rates and model uncertainty. Journal of Economic Dynamics and Control, 2018, 86, 49-71.	0.9	21
3	Optimal investment strategy in the family of 4/2 stochastic volatility models. Quantitative Finance, 2021, 21, 1723-1751.	0.9	21
4	Optimal investment under multi-factor stochastic volatility. Quantitative Finance, 2017, 17, 241-260.	0.9	20
5	Pricing a CDO on stochastically correlated underlyings. Quantitative Finance, 2010, 10, 265-277.	0.9	17
6	Pricing of mountain range derivatives under a principal component stochastic volatility model. Applied Stochastic Models in Business and Industry, 2013, 29, 31-44.	0.9	17
7	Robust multivariate portfolio choice with stochastic covariance in the presence of ambiguity. Quantitative Finance, 2018, 18, 1265-1294.	0.9	16
8	Incorporation of Stochastic Policyholder Behavior in Analytical Pricing of GMABs and GMDBs. Risks, 2016, 4, 41.	1.3	12
9	Portfolio optimization under Solvency II. Annals of Operations Research, 2019, 281, 193-227.	2.6	11
10	PORTFOLIO OPTIMIZATION IN AFFINE MODELS WITH MARKOV SWITCHING. International Journal of Theoretical and Applied Finance, 2015, 18, 1550030.	0.2	10
11	A multivariate stochastic volatility model with applications in the foreign exchange market. Review of Derivatives Research, 2018, 21, 1-43.	0.6	10
12	Three dimensional distribution of Brownian motion extrema. Stochastics, 2013, 85, 807-832.	0.6	8
13	Pricing of spread options on stochastically correlated underlyings. Journal of Computational Finance, 2009, 12, 31-61.	0.3	8
14	Parameters Recovery via Calibration in the Heston Model: A Comprehensive Review. Wilmott Magazine, 2016, 2016, 60-81.	0.1	7
15	HARA utility maximization in a Markov-switching bond–stock market. Quantitative Finance, 2017, 17, 1715-1733.	0.9	7
16	Generalized Mean-Reverting 4/2 Factor Model. Journal of Risk and Financial Management, 2019, 12, 159.	1.1	7
17	The mean–reverting 4/2 stochastic volatility model: Properties and financial applications. Applied Stochastic Models in Business and Industry, 2020, 36, 836-856.	0.9	7
18	Efficiently pricing double barrier derivatives in stochastic volatility models. Review of Derivatives Research, 2014, 17, 191-216.	0.6	6

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19	Closed-Form Pricing of Two-Asset Barrier Options with Stochastic Covariance. Applied Mathematical Finance, 2014, 21, 363-397.	0.8	6
20	Behavioral portfolio insurance strategies. Financial Markets and Portfolio Management, 2020, 34, 353-399.	0.8	6
21	PRICING TWO-ASSET BARRIER OPTIONS UNDER STOCHASTIC CORRELATION VIA PERTURBATION. International Journal of Theoretical and Applied Finance, 2015, 18, 1550018.	0.2	5
22	Affine multivariate GARCH models. Journal of Banking and Finance, 2020, 118, 105895.	1.4	5
23	A Note on the Distribution of Multivariate Brownian Extrema. International Journal of Stochastic Analysis, 2014, 2014, 1-6.	0.3	4
24	*Stochastic Correlation and Volatility Mean-reversion* – Empirical Motivation and Derivatives Pricing via Perturbation Theory. Applied Mathematical Finance, 2014, 21, 555-594.	0.8	4
25	Decrease of capital guarantees in life insurance products: Can reinsurance stop it?. Insurance: Mathematics and Economics, 2022, 105, 14-40.	0.7	4
26	A stochastic volatility factor model of heston type. Statistical properties and estimation. Stochastics, 2018, 90, 172-199.	0.6	3
27	Algorithm 963. ACM Transactions on Mathematical Software, 2016, 42, 1-26.	1.6	3
28	Closed-form portfolio optimization under GARCH models. Operations Research Perspectives, 2022, 9, 100216.	1.2	3
29	Optimal investment in multidimensional Markov-modulated affine models. Annals of Finance, 2015, 11, 503-530.	0.3	2
30	Stochastic covariance and dimension reduction in the pricing of basket options. Review of Derivatives Research, 2016, 19, 165-200.	0.6	2
31	Principal component models with stochastic mean-reverting levels. Pricing and covariance surface improvements. Applied Stochastic Models in Business and Industry, 2016, 32, 585-606.	0.9	2
32	Optimal fee structures in hedge funds. Journal of Asset Management, 2018, 19, 522-542.	0.7	2
33	Polynomial affine approach to HARA utility maximization with applications to OrnsteinUhlenbeck $4/2$ models.. Applied Mathematics and Computation, 2022, 418, 126836.	1.4	2
34	International portfolio choice under multi-factor stochastic volatility. Quantitative Finance, 2022, 22, 1193-1216.	0.9	2
35	Asymptotic behavior of maximum likelihood estimators in a branching diffusion model. Statistical Inference for Stochastic Processes, 2009, 12, 115-137.	0.4	1
36	The price of liquidity in constant leverage strategies. Revista De La Real Academia De Ciencias Exactas, Fisicas Y Naturales - Serie A: Matematicas, 2009, 103, 373-385.	0.6	1

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37	RISK MANAGEMENT UNDER A FACTOR STOCHASTIC VOLATILITY MODEL. Asia-Pacific Journal of Operational Research, 2011, 28, 65-80.	0.9	1
38	Two asset-barrier option under stochastic volatility. Applied Mathematical Finance, 2017, 24, 520-546.	0.8	1
39	Dynamic portfolio strategies under a fully correlated jump-diffusion process. Annals of Finance, 2019, 15, 421-453.	0.3	1
40	Stochastic volatility models for the implied correlation index.. Finance Research Letters, 2020, 35, 101309.	3.4	1
41	Robust portfolios with commodities and stochastic interest rates. Quantitative Finance, 2021, 21, 991-1010.	0.9	1
42	Mean-Reverting 4/2 Principal Components Model. Financial Applications. Risks, 2021, 9, 141.	1.3	1
43	A Neural Network Monte Carlo Approximation for Expected Utility Theory. Journal of Risk and Financial Management, 2021, 14, 322.	1.1	1
44	A dynamic programming approach to path-dependent constrained portfolios. Annals of Operations Research, 2022, 315, 141-157.	2.6	1
45	Derivatives-based portfolio decisions: an expected utility insight. Annals of Finance, 2022, 18, 217-246.	0.3	1
46	Multidimensional Structural Credit Modeling under Stochastic Volatility. ISRN Probability and Statistics, 2013, 2013, 1-12.	0.2	0
47	A Note on the Impact of Parameter Uncertainty on Barrier Derivatives. Risks, 2016, 4, 35.	1.3	0
48	Optimal fees in hedge funds with first-loss compensation. Journal of Banking and Finance, 2020, 118, 105884.	1.4	0
49	Model uncertainty on commodity portfolios, the role of convenience yield. Annals of Finance, 2021, 17, 501.	0.3	0
50	Portfolio optimization with wealth-dependent risk constraints. Scandinavian Actuarial Journal, 2022, 2022, 244-268.	1.0	0
51	PRICING CERTIFICATES UNDER ISSUER RISK. , 2010, , 123-146.		0
52	BEHAVIORAL PORTFOLIO CHOICE UNDER HYPERBOLIC ABSOLUTE RISK AVERSION. International Journal of Theoretical and Applied Finance, 2020, 23, 2050045.	0.2	0
53	Portfolio optimization: not necessarily concave utility and constraints on wealth and allocation. Mathematical Methods of Operations Research, 2022, 95, 101-140.	0.4	0
54	Optimal HARA Investments with Terminal VaR Constraints. Advances in Operations Research, 2022, 2022, 1-20.	0.2	0