Marcos Escobar-Anel

List of Publications by Year
in descending order

54 papers	328 citations	1040056 9 h-index	1058476 14 g-index
55 all docs	55 docs citations	55 times ranked	133 citing authors

#	Article	IF	Citations
1	Portfolio optimization with wealth-dependent risk constraints. Scandinavian Actuarial Journal, 2022, 2022, 244-268.	1.7	0
2	Polynomial affine approach to HARA utility maximization with applications to OrnsteinUhlenbeck <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si91.svg"><mml:mrow><mml:mn>4</mml:mn><mml:mo linebreak="goodbreak">/</mml:mo><mml:mn>2</mml:mn></mml:mrow></mml:math> models.. Applied Mathematics and Computation, 2022, 418, 126836.	2.2	2
3	Closed-form portfolio optimization under GARCH models. Operations Research Perspectives, 2022, 9, 100216.	2.1	3
4	International portfolio choice under multi-factor stochastic volatility. Quantitative Finance, 2022, 22, 1193-1216.	1.7	2
5	Portfolio optimization: not necessarily concave utility and constraints on wealth and allocation. Mathematical Methods of Operations Research, 2022, 95, 101-140.	1.0	0
6	A dynamic programming approach to path-dependent constrained portfolios. Annals of Operations Research, 2022, 315, 141-157.	4.1	1
7	Decrease of capital guarantees in life insurance products: Can reinsurance stop it?. Insurance: Mathematics and Economics, 2022, 105, 14-40.	1.2	4
8	Derivatives-based portfolio decisions: an expected utility insight. Annals of Finance, 2022, 18, 217-246.	0.8	1
9	Optimal HARA Investments with Terminal VaR Constraints. Advances in Operations Research, 2022, 2022, 1-20.	0.4	0
10	Robust portfolios with commodities and stochastic interest rates. Quantitative Finance, 2021, 21, 991-1010.	1.7	1
11	Optimal investment strategy in the family of 4/2 stochastic volatility models. Quantitative Finance, 2021, 21, 1723-1751.	1.7	21
12	Mean-Reverting 4/2 Principal Components Model. Financial Applications. Risks, 2021, 9, 141.	2.4	1
13	Model uncertainty on commodity portfolios, the role of convenience yield. Annals of Finance, 2021, 17, 501.	0.8	0
14	A Neural Network Monte Carlo Approximation for Expected Utility Theory. Journal of Risk and Financial Management, 2021, 14, 322.	2.3	1
15	Stochastic volatility models for the implied correlation index.. Finance Research Letters, 2020, 35, 101309.	6.7	1
16	Affine multivariate GARCH models. Journal of Banking and Finance, 2020, 118, 105895.	2.9	5
17	The meanâ€reverting 4/2 stochastic volatility model: Properties and financial applications. Applied Stochastic Models in Business and Industry, 2020, 36, 836-856.	1.5	7
18	Optimal fees in hedge funds with first-loss compensation. Journal of Banking and Finance, 2020, 118, 105884.	2.9	0

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19	Behavioral portfolio insurance strategies. Financial Markets and Portfolio Management, 2020, 34, 353-399.	2.0	6
20	BEHAVIORAL PORTFOLIO CHOICE UNDER HYPERBOLIC ABSOLUTE RISK AVERSION. International Journal of Theoretical and Applied Finance, 2020, 23, 2050045.	0.5	0
21	Dynamic portfolio strategies under a fully correlated jump-diffusion process. Annals of Finance, 2019, 15, 421-453.	0.8	1
22	Generalized Mean-Reverting 4/2 Factor Model. Journal of Risk and Financial Management, 2019, 12, 159.	2.3	7
23	Portfolio optimization under Solvency II. Annals of Operations Research, 2019, 281, 193-227.	4.1	11
24	Robust multivariate portfolio choice with stochastic covariance in the presence of ambiguity. Quantitative Finance, 2018, 18, 1265-1294.	1.7	16
25	A multivariate stochastic volatility model with applications in the foreign exchange market. Review of Derivatives Research, 2018, 21, 1-43.	0.8	10
26	A stochastic volatility factor model of heston type. Statistical properties and estimation. Stochastics, 2018, 90, 172-199.	1.1	3
27	Dynamic derivative strategies with stochastic interest rates and model uncertainty. Journal of Economic Dynamics and Control, 2018, 86, 49-71.	1.6	21
28	Optimal fee structures in hedge funds. Journal of Asset Management, 2018, 19, 522-542.	1.5	2
29	HARA utility maximization in a Markov-switching bondâ€“stock market. Quantitative Finance, 2017, 17, 1715-1733.	1.7	7
30	Optimal investment under multi-factor stochastic volatility. Quantitative Finance, 2017, 17, 241-260.	1.7	20
31	Two asset-barrier option under stochastic volatility. Applied Mathematical Finance, 2017, 24, 520-546.	1.2	1
32	A Note on the Impact of Parameter Uncertainty on Barrier Derivatives. Risks, 2016, 4, 35.	2.4	0
33	Incorporation of Stochastic Policyholder Behavior in Analytical Pricing of GMABs and GMDBs. Risks, 2016, 4, 41.	2.4	12
34	Parameters Recovery via Calibration in the Heston Model: A Comprehensive Review. Wilmott Magazine, 2016, 2016, 60-81.	0.1	7
35	Stochastic covariance and dimension reduction in the pricing of basket options. Review of Derivatives Research, 2016, 19, 165-200.	0.8	2
36	Principal component models with stochastic meanâ€reverting levels. Pricing and covariance surface improvements. Applied Stochastic Models in Business and Industry, 2016, 32, 585-606.	1.5	2

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37	Algorithm 963. ACM Transactions on Mathematical Software, 2016, 42, 1-26.	2.9	3
38	PRICING TWO-ASSET BARRIER OPTIONS UNDER STOCHASTIC CORRELATION VIA PERTURBATION. International Journal of Theoretical and Applied Finance, 2015, 18, 1550018.	0.5	5
39	Optimal investment in multidimensional Markov-modulated affine models. Annals of Finance, 2015, 11, 503-530.	0.8	2
40	Robust portfolio choice with derivative trading under stochastic volatility. Journal of Banking and Finance, 2015, 61, 142-157.	2.9	51
41	PORTFOLIO OPTIMIZATION IN AFFINE MODELS WITH MARKOV SWITCHING. International Journal of Theoretical and Applied Finance, 2015, 18, 1550030.	0.5	10
42	A Note on the Distribution of Multivariate Brownian Extrema. International Journal of Stochastic Analysis, 2014, 2014, 1-6.	0.3	4
43	Efficiently pricing double barrier derivatives in stochastic volatility models. Review of Derivatives Research, 2014, 17, 191-216.	0.8	6
44	Closed-Form Pricing of Two-Asset Barrier Options with Stochastic Covariance. Applied Mathematical Finance, 2014, 21, 363-397.	1.2	6
45	Stochastic Correlation and Volatility Mean-reversionâ€“ Empirical Motivation and Derivatives Pricing via Perturbation Theory. Applied Mathematical Finance, 2014, 21, 555-594.	1.2	4
46	Pricing of mountain range derivatives under a principal component stochastic volatility model. Applied Stochastic Models in Business and Industry, 2013, 29, 31-44.	1.5	17
47	Three dimensional distribution of Brownian motion extrema. Stochastics, 2013, 85, 807-832.	1.1	8
48	Multidimensional Structural Credit Modeling under Stochastic Volatility. ISRN Probability and Statistics, 2013, 2013, 1-12.	0.2	0
49	RISK MANAGEMENT UNDER A FACTOR STOCHASTIC VOLATILITY MODEL. Asia-Pacific Journal of Operational Research, 2011, 28, 65-80.	1.3	1
50	Pricing a CDO on stochastically correlated underlyings. Quantitative Finance, 2010, 10, 265-277.	1.7	17
51	PRICING CERTIFICATES UNDER ISSUER RISK. , 2010, , 123-146.		0
52	Asymptotic behavior of maximum likelihood estimators in a branching diffusion model. Statistical Inference for Stochastic Processes, 2009, 12, 115-137.	0.6	1
53	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.	1.2	1
54	Pricing of spread options on stochastically correlated underlyings. Journal of Computational Finance, 2009, 12, 31-61.	0.3	8