

Marcos Escobar-Anel

List of Publications by Year in descending order

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54
papers

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citations

1039880

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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.	1.0	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.	1.4	2
3	Closed-form portfolio optimization under GARCH models. Operations Research Perspectives, 2022, 9, 100216.	1.2	3
4	International portfolio choice under multi-factor stochastic volatility. Quantitative Finance, 2022, 22, 1193-1216.	0.9	2
5	Portfolio optimization: not necessarily concave utility and constraints on wealth and allocation. Mathematical Methods of Operations Research, 2022, 95, 101-140.	0.4	0
6	A dynamic programming approach to path-dependent constrained portfolios. Annals of Operations Research, 2022, 315, 141-157.	2.6	1
7	Decrease of capital guarantees in life insurance products: Can reinsurance stop it?. Insurance: Mathematics and Economics, 2022, 105, 14-40.	0.7	4
8	Derivatives-based portfolio decisions: an expected utility insight. Annals of Finance, 2022, 18, 217-246.	0.3	1
9	Optimal HARA Investments with Terminal VaR Constraints. Advances in Operations Research, 2022, 2022, 1-20.	0.2	0
10	Robust portfolios with commodities and stochastic interest rates. Quantitative Finance, 2021, 21, 991-1010.	0.9	1
11	Optimal investment strategy in the family of 4/2 stochastic volatility models. Quantitative Finance, 2021, 21, 1723-1751.	0.9	21
12	Mean-Reverting 4/2 Principal Components Model. Financial Applications. Risks, 2021, 9, 141.	1.3	1
13	Model uncertainty on commodity portfolios, the role of convenience yield. Annals of Finance, 2021, 17, 501.	0.3	0
14	A Neural Network Monte Carlo Approximation for Expected Utility Theory. Journal of Risk and Financial Management, 2021, 14, 322.	1.1	1
15	Stochastic volatility models for the implied correlation index.. Finance Research Letters, 2020, 35, 101309.	3.4	1
16	Affine multivariate GARCH models. Journal of Banking and Finance, 2020, 118, 105895.	1.4	5
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	Optimal fees in hedge funds with first-loss compensation. Journal of Banking and Finance, 2020, 118, 105884.	1.4	0

#	ARTICLE	IF	CITATIONS
19	Behavioral portfolio insurance strategies. <i>Financial Markets and Portfolio Management</i> , 2020, 34, 353-399.	0.8	6
20	BEHAVIORAL PORTFOLIO CHOICE UNDER HYPERBOLIC ABSOLUTE RISK AVERSION. <i>International Journal of Theoretical and Applied Finance</i> , 2020, 23, 2050045.	0.2	0
21	Dynamic portfolio strategies under a fully correlated jump-diffusion process. <i>Annals of Finance</i> , 2019, 15, 421-453.	0.3	1
22	Generalized Mean-Reverting 4/2 Factor Model. <i>Journal of Risk and Financial Management</i> , 2019, 12, 159.	1.1	7
23	Portfolio optimization under Solvency II. <i>Annals of Operations Research</i> , 2019, 281, 193-227.	2.6	11
24	Robust multivariate portfolio choice with stochastic covariance in the presence of ambiguity. <i>Quantitative Finance</i> , 2018, 18, 1265-1294.	0.9	16
25	A multivariate stochastic volatility model with applications in the foreign exchange market. <i>Review of Derivatives Research</i> , 2018, 21, 1-43.	0.6	10
26	A stochastic volatility factor model of heston type. Statistical properties and estimation. <i>Stochastics</i> , 2018, 90, 172-199.	0.6	3
27	Dynamic derivative strategies with stochastic interest rates and model uncertainty. <i>Journal of Economic Dynamics and Control</i> , 2018, 86, 49-71.	0.9	21
28	Optimal fee structures in hedge funds. <i>Journal of Asset Management</i> , 2018, 19, 522-542.	0.7	2
29	HARA utility maximization in a Markov-switching bond-stock market. <i>Quantitative Finance</i> , 2017, 17, 1715-1733.	0.9	7
30	Optimal investment under multi-factor stochastic volatility. <i>Quantitative Finance</i> , 2017, 17, 241-260.	0.9	20
31	Two asset-barrier option under stochastic volatility. <i>Applied Mathematical Finance</i> , 2017, 24, 520-546.	0.8	1
32	A Note on the Impact of Parameter Uncertainty on Barrier Derivatives. <i>Risks</i> , 2016, 4, 35.	1.3	0
33	Incorporation of Stochastic Policyholder Behavior in Analytical Pricing of GMABs and GMDBs. <i>Risks</i> , 2016, 4, 41.	1.3	12
34	Parameters Recovery via Calibration in the Heston Model: A Comprehensive Review. <i>Wilmott Magazine</i> , 2016, 2016, 60-81.	0.1	7
35	Stochastic covariance and dimension reduction in the pricing of basket options. <i>Review of Derivatives Research</i> , 2016, 19, 165-200.	0.6	2
36	Principal component models with stochastic mean-reverting levels. Pricing and covariance surface improvements. <i>Applied Stochastic Models in Business and Industry</i> , 2016, 32, 585-606.	0.9	2

#	ARTICLE	IF	CITATIONS
37	Algorithm 963. ACM Transactions on Mathematical Software, 2016, 42, 1-26.	1.6	3
38	PRICING TWO-ASSET BARRIER OPTIONS UNDER STOCHASTIC CORRELATION VIA PERTURBATION. International Journal of Theoretical and Applied Finance, 2015, 18, 1550018.	0.2	5
39	Optimal investment in multidimensional Markov-modulated affine models. Annals of Finance, 2015, 11, 503-530.	0.3	2
40	Robust portfolio choice with derivative trading under stochastic volatility. Journal of Banking and Finance, 2015, 61, 142-157.	1.4	51
41	PORTFOLIO OPTIMIZATION IN AFFINE MODELS WITH MARKOV SWITCHING. International Journal of Theoretical and Applied Finance, 2015, 18, 1550030.	0.2	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.	0.6	6
44	Closed-Form Pricing of Two-Asset Barrier Options with Stochastic Covariance. Applied Mathematical Finance, 2014, 21, 363-397.	0.8	6
45	Stochastic Correlation and Volatility Mean-reversion “ Empirical Motivation and Derivatives Pricing via Perturbation Theory. Applied Mathematical Finance, 2014, 21, 555-594.	0.8	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.	0.9	17
47	Three dimensional distribution of Brownian motion extrema. Stochastics, 2013, 85, 807-832.	0.6	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.	0.9	1
50	Pricing a CDO on stochastically correlated underlyings. Quantitative Finance, 2010, 10, 265-277.	0.9	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.	0.4	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.	0.6	1
54	Pricing of spread options on stochastically correlated underlyings. Journal of Computational Finance, 2009, 12, 31-61.	0.3	8