

Agostino Capponi

List of Publications by Year in descending order

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48
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#	ARTICLE	IF	CITATIONS
1	ARBITRAGE-FREE BILATERAL COUNTERPARTY RISK VALUATION UNDER COLLATERALIZATION AND APPLICATION TO CREDIT DEFAULT SWAPS. <i>Mathematical Finance</i> , 2014, 24, 125-146.	1.8	131
2	Systemic risk mitigation in financial networks. <i>Journal of Economic Dynamics and Control</i> , 2015, 58, 152-166.	1.6	66
3	DYNAMIC PORTFOLIO OPTIMIZATION WITH A DEFAULTABLE SECURITY AND REGIME-SWITCHING. <i>Mathematical Finance</i> , 2014, 24, 207-249.	1.8	63
4	Liability Concentration and Systemic Losses in Financial Networks. <i>Operations Research</i> , 2016, 64, 1121-1134.	1.9	53
5	Price Contagion through Balance Sheet Linkages. <i>Review of Asset Pricing Studies</i> , 2015, 5, 227-253.	2.5	44
6	Arbitrage-free XVA. <i>Mathematical Finance</i> , 2018, 28, 582-620.	1.8	39
7	OPTIMAL INVESTMENT IN CREDIT DERIVATIVES PORTFOLIO UNDER CONTAGION RISK. <i>Mathematical Finance</i> , 2016, 26, 785-834.	1.8	38
8	Systemic Risk in Interbanking Networks. <i>SIAM Journal on Financial Mathematics</i> , 2015, 6, 386-424.	1.3	34
9	Personalized Robo-Advising: Enhancing Investment Through Client Interaction. <i>Management Science</i> , 2022, 68, 2485-2512.	4.1	28
10	Swing Pricing for Mutual Funds: Breaking the Feedback Loop Between Fire Sales and Fund Redemptions. <i>Management Science</i> , 2020, 66, 3581-3602.	4.1	20
11	PRICING COUNTERPARTY RISK INCLUDING COLLATERALIZATION, NETTING RULES, RE-HYPOTHECATION AND WRONG-WAY RISK. <i>International Journal of Theoretical and Applied Finance</i> , 2013, 16, 1350007.	0.5	16
12	Credit portfolio selection with decaying contagion intensities. <i>Mathematical Finance</i> , 2019, 29, 137-173.	1.8	16
13	Dynamic credit investment in partially observed markets. <i>Finance and Stochastics</i> , 2015, 19, 891-939.	1.1	14
14	Robust Optimization of Credit Portfolios. <i>Mathematics of Operations Research</i> , 2017, 42, 30-56.	1.3	13
15	Risk-Sensitive Asset Management and Cascading Defaults. <i>Mathematics of Operations Research</i> , 2018, 43, 1-28.	1.3	12
16	Clearinghouse Margin Requirements. <i>Operations Research</i> , 2018, 66, 1542-1558.	1.9	12
17	Pricing vulnerable claims in a Levy-driven model. <i>Finance and Stochastics</i> , 2014, 18, 755-789.	1.1	11
18	Systemic Influences on Optimal Equity-Credit Investment. <i>Management Science</i> , 2017, 63, 2756-2771.	4.1	11

#	ARTICLE	IF	CITATIONS
19	Bail-Ins and Bailouts: Incentives, Connectivity, and Systemic Stability. <i>Journal of Political Economy</i> , 2022, 130, 1805-1859.	4.5	11
20	Pricing and Mitigation of Counterparty Credit Exposures. , 0, , 485-511.		10
21	Systemic Risk-Driven Portfolio Selection. <i>Operations Research</i> , 2022, 70, 1598-1612.	1.9	10
22	Portfolio Choice with Market-Credit-Risk Dependencies. <i>SIAM Journal on Control and Optimization</i> , 2018, 56, 3050-3091.	2.1	8
23	Intraday market making with overnight inventory costs. <i>Journal of Financial Markets</i> , 2020, 50, 100564.	1.3	8
24	A Theory of Collateral Requirements for Central Counterparties. <i>Management Science</i> , 2022, 68, 6993-7017.	4.1	8
25	Dynamic Investment and Counterparty Risk. <i>Applied Mathematics and Optimization</i> , 2018, 77, 1-45.	1.6	7
26	Arbitrage-Free Pricing of XVA Part II: PDE Representation and Numerical Analysis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
27	Stochastic Filtering for Diffusion Processes With Level Crossings. <i>IEEE Transactions on Automatic Control</i> , 2011, 56, 2201-2206.	5.7	6
28	Capital and resolution policies: The US interbank market. <i>Journal of Financial Stability</i> , 2017, 30, 229-239.	5.2	6
29	Optimal Investment Under Information Driven Contagious Distress. <i>SIAM Journal on Control and Optimization</i> , 2017, 55, 1020-1068.	2.1	6
30	Large Orders in Small Markets: On Optimal Execution with Endogenous Liquidity Supply. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	6
31	Optimal Credit Investment with Borrowing Costs. <i>Mathematics of Operations Research</i> , 2017, 42, 546-575.	1.3	5
32	Multiregional Oligopoly with Capacity Constraints. <i>Management Science</i> , 2021, 67, 4789-4808.	4.1	5
33	Optimal contracting with effort and misvaluation. <i>Mathematics and Financial Economics</i> , 2013, 7, 93-128.	1.7	4
34	Optimal Investment in Credit Derivatives Portfolio Under Contagion Risk. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	4
35	The Collateral Rule: An Empirical Analysis of the CDS Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
36	Market Efficient Portfolios in a Systemic Economy. <i>Operations Research</i> , 2022, 70, 715-728.	1.9	4

#	ARTICLE	IF	CITATIONS
37	Robust XVA. <i>Mathematical Finance</i> , 2020, 30, 738-781.	1.8	3
38	Arbitrage-Free Pricing of XVA -- Part I: Framework and Explicit Examples. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
39	Optimal bailouts and the doom loop with a financial network. <i>Journal of Monetary Economics</i> , 2022, 128, 35-50.	3.4	3
40	Systemic Influences on Optimal Equity-Credit Investment. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	2
41	Call for Papers"Management Science Special Issue on Blockchains and Crypto Economics. <i>Management Science</i> , 2021, 67, 6-7.	4.1	2
42	Preface to the special issue on systemic risk and financial networks. <i>Mathematics and Financial Economics</i> , 2021, 15, 1-3.	1.7	1
43	Firm capital dynamics in centrally cleared markets. <i>Mathematical Finance</i> , 2020, 30, 664-701.	1.8	1
44	Robust XVA. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
45	Optimal Investment Under Information Driven Default Contagion. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
46	Portfolio Choice with Market-Credit Risk Dependencies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
47	Systemic Portfolio Diversification. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0
48	Credit Portfolio Selection with Self-Exciting Defaults. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0