

Francesca Biagini

List of Publications by Year in descending order

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Version: 2024-02-01

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papers

838
citations

933447

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677142

22
g-index

29
all docs

29
docs citations

29
times ranked

474
citing authors

#	ARTICLE	IF	CITATIONS
1	Stochastic Calculus for Fractional Brownian Motion and Applications. Probability and Its Applications, 2008, , .	0.8	513
2	A unified approach to systemic risk measures via acceptance sets. Mathematical Finance, 2019, 29, 329-367.	1.8	70
3	Quadratic Hedging Methods for Defaultable Claims. Applied Mathematics and Optimization, 2007, 56, 425-443.	1.6	28
4	Intensity-based premium evaluation for unemployment insurance products. Insurance: Mathematics and Economics, 2013, 53, 302-316.	1.2	28
5	LOCAL RISK MINIMIZATION FOR DEFAULTABLE MARKETS. Mathematical Finance, 2009, 19, 669-689.	1.8	26
6	Local Risk-Minimization for Defaultable Claims with Recovery Process. Applied Mathematics and Optimization, 2012, 65, 293-314.	1.6	18
7	HEDGING MORTALITY CLAIMS WITH LONGEVITY BONDS. ASTIN Bulletin, 2013, 43, 123-157.	1.0	17
8	Insider trading equilibrium in a market with memory. Mathematics and Financial Economics, 2012, 6, 229-247.	1.7	15
9	Risk-minimization for life insurance liabilities with basis risk. Mathematics and Financial Economics, 2016, 10, 151-178.	1.7	13
10	RISK MINIMIZATION FOR LIFE INSURANCE LIABILITIES WITH DEPENDENT MORTALITY RISK. Mathematical Finance, 2017, 27, 505-533.	1.8	13
11	Risk-Minimization for Life Insurance Liabilities. SIAM Journal on Financial Mathematics, 2013, 4, 243-264.	1.3	12
12	Polynomial diffusion models for life insurance liabilities. Insurance: Mathematics and Economics, 2016, 71, 114-129.	1.2	12
13	On fairness of systemic risk measures. Finance and Stochastics, 2020, 24, 513-564.	1.1	11
14	BEHAVIOR OF LONG-TERM YIELDS IN A LÅ%vY TERM STRUCTURE. International Journal of Theoretical and Applied Finance, 2014, 17, 1450016.	0.5	10
15	A Unified Approach to xVA with CSA Discounting and Initial Margin. SIAM Journal on Financial Mathematics, 2021, 12, 1013-1053.	1.3	9
16	Long-Term Yield in an Affine HJM Framework on \mathbb{S}_d^+ . Applied Mathematics and Optimization, 2018, 77, 405-441.	1.6	7
17	Robust mean-variance hedging via $\langle \mathbb{E}[\cdot \mathcal{G}_t] \rangle$ -expectation. Stochastic Processes and Their Applications. 2019, 129, 1287-1325.	0.9	7
18	PRICING OF UNEMPLOYMENT INSURANCE PRODUCTS WITH DOUBLY STOCHASTIC MARKOV CHAINS. International Journal of Theoretical and Applied Finance, 2012, 15, 1250025.	0.5	5

#	ARTICLE	IF	CITATIONS
19	Estimating extreme cancellation rates in life insurance. <i>Journal of Risk and Insurance</i> , 0, , .	1.6	5
20	Reduced-form framework under model uncertainty. <i>Annals of Applied Probability</i> , 2019, 29, .	1.3	5
21	Optimal control with delayed information flow of systems driven by G-Brownian motion. <i>Probability, Uncertainty and Quantitative Risk</i> , 2018, 3, .	0.8	4
22	Evaluating Hybrid Products: The Interplay Between Financial and Insurance Markets. , 2013, , 285-304.		4
23	Systemic optimal risk transfer equilibrium. <i>Mathematics and Financial Economics</i> , 2021, 15, 233-274.	1.7	3
24	Financial Asset Bubbles in Banking Networks. <i>SIAM Journal on Financial Mathematics</i> , 2019, 10, 430-465.	1.3	2
25	GENERAL ANALYSIS OF LONG-TERM INTEREST RATES. <i>International Journal of Theoretical and Applied Finance</i> , 2020, 23, 2050002.	0.5	1
26	Money out of nothing? Prinzipien und Grundlagen der Finanzmathematik. <i>Mitteilungen Der Deutschen Mathematiker-Vereinigung</i> , 2013, 21, 18-22.	0.0	0
27	The Long-Term Swap Rate and a General Analysis of Long-Term Interest Rates. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	0
28	Risk Minimization for Insurance Products via F-Doubly Stochastic Markov Chains. <i>Risks</i> , 2016, 4, 23.	2.4	0
29	Extended reduced-form framework for non-life insurance. <i>Advances in Applied Probability</i> , 0, , 1-29.	0.7	0