Francesca Biagini

List of Publications by Year
in descending order

29 papers	**838** citations	933447 **10** h-index	677142 **22** g-index
29 all docs	**29** docs citations	**29** times ranked	**474** citing authors

#	Article	IF	Citations
1	A Unified Approach to xVA with CSA Discounting and Initial Margin. SIAM Journal on Financial Mathematics, 2021, 12, 1013-1053.	1.3	9
2	Systemic optimal risk transfer equilibrium. Mathematics and Financial Economics, 2021, 15, 233-274.	1.7	3
3	GENERAL ANALYSIS OF LONG-TERM INTEREST RATES. International Journal of Theoretical and Applied Finance, 2020, 23, 2050002.	0.5	1
4	On fairness of systemic risk measures. Finance and Stochastics, 2020, 24, 513-564.	1.1	11
5	Robust mean–variance hedging via <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" id="mml1" display="inline" overflow="scroll" altimg="si1.gif"><mml:mi>G</mml:mi></mml:math>-expectation. Stochastic Processes and Their Applications, 2019, 129, 1287-1325.	0.9	7
6	Financial Asset Bubbles in Banking Networks. SIAM Journal on Financial Mathematics, 2019, 10, 430-465.	1.3	2
7	A unified approach to systemic risk measures via acceptance sets. Mathematical Finance, 2019, 29, 329-367.	1.8	70
8	Reduced-form framework under model uncertainty. Annals of Applied Probability, 2019, 29, .	1.3	5
9	Long-Term Yield in an Affine HJM Framework on $$S_{d}^{+}$$ S d +. Applied Mathematics and Optimization, 2018, 77, 405-441.	1.6	7
10	Optimal control with delayed information flow of systems driven by G-Brownian motion. Probability, Uncertainty and Quantitative Risk, 2018, 3, .	0.8	4
11	RISK‐MINIMIZATION FOR LIFE INSURANCE LIABILITIES WITH DEPENDENT MORTALITY RISK. Mathematical Finance, 2017, 27, 505-533.	1.8	13
12	Risk Minimization for Insurance Products via F-Doubly Stochastic Markov Chains. Risks, 2016, 4, 23.	2.4	0
13	Polynomial diffusion models for life insurance liabilities. Insurance: Mathematics and Economics, 2016, 71, 114-129.	1.2	12
14	Risk-minimization for life insurance liabilities with basis risk. Mathematics and Financial Economics, 2016, 10, 151-178.	1.7	13
15	The Long-Term Swap Rate and a General Analysis of Long-Term Interest Rates. SSRN Electronic Journal, 2015, , .	0.4	0
16	BEHAVIOR OF LONG-TERM YIELDS IN A LÉVY TERM STRUCTURE. International Journal of Theoretical and Applied Finance, 2014, 17, 1450016.	0.5	10
17	Intensity-based premium evaluation for unemployment insurance products. Insurance: Mathematics and Economics, 2013, 53, 302-316.	1.2	28
18	Risk-Minimization for Life Insurance Liabilities. SIAM Journal on Financial Mathematics, 2013, 4, 243-264.	1.3	12

#	Article	IF	Citations
19	Money out of nothing? Prinzipien und Grundlagen der Finanzmathematik. Mitteilungen Der Deutschen Mathematiker-Vereinigung, 2013, 21, 18-22.	0.0	0
20	HEDGING MORTALITY CLAIMS WITH LONGEVITY BONDS. ASTIN Bulletin, 2013, 43, 123-157.	1.0	17
21	Evaluating Hybrid Products: The Interplay Between Financial and Insurance Markets. , 2013, , 285-304.		4
22	PRICING OF UNEMPLOYMENT INSURANCE PRODUCTS WITH DOUBLY STOCHASTIC MARKOV CHAINS. International Journal of Theoretical and Applied Finance, 2012, 15, 1250025.	0.5	5
23	Insider trading equilibrium in a market with memory. Mathematics and Financial Economics, 2012, 6, 229-247.	1.7	15
24	Local Risk-Minimization for Defaultable Claims with Recovery Process. Applied Mathematics and Optimization, 2012, 65, 293-314.	1.6	18
25	LOCAL RISK MINIMIZATION FOR DEFAULTABLE MARKETS. Mathematical Finance, 2009, 19, 669-689.	1.8	26
26	Stochastic Calculus for Fractional Brownian Motion and Applications. Probability and Its Applications, 2008, , .	0.8	513
27	Quadratic Hedging Methods for Defaultable Claims. Applied Mathematics and Optimization, 2007, 56, 425-443.	1.6	28
28	Estimating extreme cancellation rates in life insurance. Journal of Risk and Insurance, 0, , .	1.6	5
29	Extended reduced-form framework for non-life insurance. Advances in Applied Probability, 0, , 1-29.	0.7	0