Emanuela Rosazza Gianin

List of Publications by Year
in descending order

20 papers	1,235 citations	759233 12 h-index	839539 18 g-index
20 all docs	20 docs citations	20 times ranked	503 citing authors

#	Article	IF	Citations
1	Putting order in risk measures. Journal of Banking and Finance, 2002, 26, 1473-1486.	2.9	506
2	Risk measures via -expectations. Insurance: Mathematics and Economics, 2006, 39, 19-34.	1.2	224
3	Generalized quantiles as risk measures. Insurance: Mathematics and Economics, 2014, 54, 41-48.	1.2	173
4	Representation of the penalty term of dynamic concave utilities. Finance and Stochastics, 2010, 14, 449-472.	1.1	106
5	On Haezendonck risk measures. Journal of Banking and Finance, 2008, 32, 986-994.	2.9	42
6	Haezendonckâ€"Goovaerts risk measures and Orlicz quantiles. Insurance: Mathematics and Economics, 2012, 51, 107-114.	1.2	37
7	Capital allocation Ã la Aumannâ€"Shapley for non-differentiable risk measures. European Journal of Operational Research, 2018, 267, 667-675.	5.7	23
8	Pareto optimal allocations and optimal risk sharing for quasiconvex risk measures. Mathematics and Financial Economics, 2015, 9, 149-167.	1.7	21
9	Robust return risk measures. Mathematics and Financial Economics, 2018, 12, 5-32.	1.7	18
10	Loss-averse preferences and portfolio choices: An extension. European Journal of Operational Research, 2016, 249, 224-230.	5.7	17
11	Acceptability indexes via $$g$$ -expectations: an application to liquidity risk. Mathematics and Financial Economics, 2013, 7, 457-475.	1.7	16
12	Risk Aversion, Loss Aversion, and the Demand for Insurance. Risks, 2018, 6, 60.	2.4	15
13	Dual representation of minimal supersolutions of convex BSDEs. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2016, 52, .	1.1	14
14	Dynamic robust Orlicz premia and Haezendonckâ€"Goovaerts risk measures. European Journal of Operational Research, 2021, 291, 438-446.	5.7	8
15	Capital allocation rules and acceptance sets. Mathematics and Financial Economics, 2020, 14, 759-781.	1.7	5
16	Haezendonck-Goovaerts capital allocation rules. Insurance: Mathematics and Economics, 2021, 101, 173-185.	1.2	5
17	Generalized PELVE and applications to risk measures. European Actuarial Journal, 2023, 13, 307-339.	1.1	4
18	CAPITAL ALLOCATION FOR SET-VALUED RISK MEASURES. International Journal of Theoretical and Applied Finance, 2020, 23, 2050009.	0.5	1

#	Article	IF	Citations
19	Time-consistency of risk measures: how strong is such a property?. Decisions in Economics and Finance, 2019, 42, 287-317.	1.8	0
20	Capital Allocation Rules and the No-Undercut Property. Mathematics, 2021, 9, 175.	2.2	0