

Emanuela Rosazza Gianin

List of Publications by Year in descending order

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Version: 2024-02-01

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	Generalized PELVE and applications to risk measures. <i>European Actuarial Journal</i> , 2023, 13, 307-339.	1.1	4
2	Dynamic robust Orlicz premia and Haezendonck-Goovaerts risk measures. <i>European Journal of Operational Research</i> , 2021, 291, 438-446.	5.7	8
3	Capital Allocation Rules and the No-Undercut Property. <i>Mathematics</i> , 2021, 9, 175.	2.2	0
4	Haezendonck-Goovaerts capital allocation rules. <i>Insurance: Mathematics and Economics</i> , 2021, 101, 173-185.	1.2	5
5	Capital allocation rules and acceptance sets. <i>Mathematics and Financial Economics</i> , 2020, 14, 759-781.	1.7	5
6	CAPITAL ALLOCATION FOR SET-VALUED RISK MEASURES. <i>International Journal of Theoretical and Applied Finance</i> , 2020, 23, 2050009.	0.5	1
7	Time-consistency of risk measures: how strong is such a property?. <i>Decisions in Economics and Finance</i> , 2019, 42, 287-317.	1.8	0
8	Capital allocation \tilde{A} la Aumann-Shapley for non-differentiable risk measures. <i>European Journal of Operational Research</i> , 2018, 267, 667-675.	5.7	23
9	Robust return risk measures. <i>Mathematics and Financial Economics</i> , 2018, 12, 5-32.	1.7	18
10	Risk Aversion, Loss Aversion, and the Demand for Insurance. <i>Risks</i> , 2018, 6, 60.	2.4	15
11	Dual representation of minimal supersolutions of convex BSDEs. <i>Annales De L'institut Henri Poincare (B) Probability and Statistics</i> , 2016, 52, .	1.1	14
12	Loss-averse preferences and portfolio choices: An extension. <i>European Journal of Operational Research</i> , 2016, 249, 224-230.	5.7	17
13	Pareto optimal allocations and optimal risk sharing for quasiconvex risk measures. <i>Mathematics and Financial Economics</i> , 2015, 9, 149-167.	1.7	21
14	Generalized quantiles as risk measures. <i>Insurance: Mathematics and Economics</i> , 2014, 54, 41-48.	1.2	173
15	Acceptability indexes via \mathbb{G} -expectations: an application to liquidity risk. <i>Mathematics and Financial Economics</i> , 2013, 7, 457-475.	1.7	16
16	Haezendonck-Goovaerts risk measures and Orlicz quantiles. <i>Insurance: Mathematics and Economics</i> , 2012, 51, 107-114.	1.2	37
17	Representation of the penalty term of dynamic concave utilities. <i>Finance and Stochastics</i> , 2010, 14, 449-472.	1.1	106
18	On Haezendonck risk measures. <i>Journal of Banking and Finance</i> , 2008, 32, 986-994.	2.9	42

#	ARTICLE	IF	CITATIONS
19	Risk measures via ρ -expectations. Insurance: Mathematics and Economics, 2006, 39, 19-34.	1.2	224
20	Putting order in risk measures. Journal of Banking and Finance, 2002, 26, 1473-1486.	2.9	506