

Hampus Engsner

List of Publications by Year in descending order

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3
papers

23
citations

2682572

2
h-index

2917675

2
g-index

3
all docs

3
docs citations

3
times ranked

24
citing authors

#	ARTICLE	IF	CITATIONS
1	The value of a liability cash flow in discrete time subject to capital requirements. Finance and Stochastics, 2020, 24, 125-167.	1.1	9
2	Continuous-time limits of multi-period cost-of-capital margins. Statistics and Risk Modeling, 2020, 37, 79-106.	1.0	0
3	Insurance valuation: A computable multi-period cost-of-capital approach. Insurance: Mathematics and Economics, 2017, 72, 250-264.	1.2	14