

Michail Anthropolos

List of Publications by Year in descending order

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13
papers

68
citations

1684188

5
h-index

1720034

7
g-index

13
all docs

13
docs citations

13
times ranked

33
citing authors

#	ARTICLE	IF	CITATIONS
1	Equilibrium in risk-sharing games. Finance and Stochastics, 2017, 21, 815-865.	1.1	18
2	ON AGENTâ€™S AGREEMENT AND PARTIAL-EQUILIBRIUM PRICING IN INCOMPLETE MARKETS. Mathematical Finance, 2010, 20, 411-446.	1.8	14
3	The effect of market power on risk-sharing. Mathematics and Financial Economics, 2017, 11, 323-368.	1.7	9
4	Nash equilibria in optimal reinsurance bargaining. Insurance: Mathematics and Economics, 2020, 93, 196-205.	1.2	7
5	Partial equilibria with convex capital requirements: existence, uniqueness and stability. Annals of Finance, 2010, 6, 107-135.	0.8	5
6	Forward Exponential Performances: Pricing and Optimal Risk Sharing. SIAM Journal on Financial Mathematics, 2014, 5, 626-655.	1.3	5
7	The pricing of contingent claims and optimal positions in asymptotically complete markets. Annals of Applied Probability, 2017, 27, .	1.3	4
8	Effective risk aversion in thin riskâ€™sharing markets. Mathematical Finance, 2020, 30, 1565-1590.	1.8	3
9	An Equilibrium Model for Spot and Forward Prices of Commodities. Mathematics of Operations Research, 2018, 43, 152-180.	1.3	2
10	Equilibrium in Risk-Sharing Games. SSRN Electronic Journal, 0, , .	0.4	1
11	The Effect of Market Power on Risk-Sharing. SSRN Electronic Journal, 2016, , .	0.4	0
12	Optimal investment, derivative demand, and arbitrage under price impact. Mathematical Finance, 2021, 31, 3-35.	1.8	0
13	Effective Risk Aversion in Thin Risk-Sharing Markets. SSRN Electronic Journal, 0, , .	0.4	0