

Michail Anthropolos

List of Publications by Year in descending order

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Version: 2024-02-01

13
papers

68
citations

1684188

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h-index

1720034

7
g-index

13
all docs

13
docs citations

13
times ranked

33
citing authors

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