Laurence Carassus

List of Publications by Year
in descending order

23 papers	166 citations	1307594 7 h-index	1199594 12 g-index
25 all docs	25 docs citations	25 times ranked	73 citing authors

#	Article	IF	Citations
1	ON OPTIMAL INVESTMENT FOR A BEHAVIORAL INVESTOR IN MULTIPERIOD INCOMPLETE MARKET MODELS. Mathematical Finance, 2015, 25, 115-153.	1.8	30
2	No Arbitrage in Discrete Time Under Portfolio Constraints. Mathematical Finance, 2001, 11, 315-329.	1.8	24
3	Optimal Strategies and Utility-Based Prices Converge When Agentsâ€™ Preferences Do. Mathematics of Operations Research, 2007, 32, 102-117.	1.3	16
4	Multiple-priors optimal investment in discrete time for unbounded utility function. Annals of Applied Probability, 2018, 28, .	1.3	13
5	The Robust Superreplication Problem: A Dynamic Approach. SIAM Journal on Financial Mathematics, 2019, 10, 907-941.	1.3	13
6	Convergence of Utility Indifference Prices to the Superreplication Price. Mathematical Methods of Operations Research, 2006, 64, 145-154.	1.0	10
7	Investment and Arbitrage Opportunities with Short Sales Constraints. Mathematical Finance, 1998, 8, 169-178.	1.8	8
8	Maximization of Nonconcave Utility Functions in Discrete-Time Financial Market Models. Mathematics of Operations Research, 2016, 41, 146-173.	1.3	8
9	Pricing without no-arbitrage condition in discrete time. Journal of Mathematical Analysis and Applications, 2022, 505, 125441.	1.0	8
10	Non-concave utility maximisation on the positive real axis in discrete time. Mathematics and Financial Economics, 2015, 9, 325-349.	1.7	6
11	No-arbitrage with multiple-priors in discrete time. Stochastic Processes and Their Applications, 2020, 130, 6657-6688.	0.9	6
12	Super-replication price: it can be ok. ESAIM Proceedings and Surveys, 2018, 64, 54-64.	0.4	5
13	Convergence of Utility Indifference Prices to the Superreplication Price: the Whole Real Line Case. Acta Applicandae Mathematicae, 2007, 96, 119-135.	1.0	3
14	Risk-averse asymptotics for reservation prices. Annals of Finance, 2011, 7, 375-387.	0.8	3
15	Pricing Without Martingale Measure. SSRN Electronic Journal, 2018, , .	0.4	3
16	A discrete stochastic model for investment with an application to the transaction costs case. Journal of Mathematical Economics, 2000, 33, 57-80.	0.8	2
17	Risk-Neutral Pricing for Arbitrage Pricing Theory. Journal of Optimization Theory and Applications, 2020, 186, 248-263.	1.5	2
18	OPTIMAL CREDIT ALLOCATION UNDER REGIME UNCERTAINTY WITH SENSITIVITY ANALYSIS. International Journal of Theoretical and Applied Finance, 2015, 18, 1550002.	0.5	1

#	Article	IF	Citations
19	No-arbitrage and optimal investment with possibly non-concave utilities: a measure theoretical approach. Mathematical Methods of Operations Research, 2018, 88, 241-281.	1.0	1
20	Stochastic Sensitivity Study for Optimal Credit Allocation. Peking University Series in Mathematics, 2014, , 147-167.	0.0	1
21	Short Communication: Super-Replication Prices with Multiple Priors in Discrete Time. SIAM Journal on Financial Mathematics, 2022, 13, SC53-SC65.	1.3	1
22	Convergence of utility indifference prices to the superreplication price in a multipleâ€priors framework. Mathematical Finance, 2021, 31, 366-398.	1.8	0
23	From small markets to big markets. Banach Center Publications, 0, 122, 41-52.	0.1	0