Christoph KÃ¼hn

List of Publications by Year
in descending order

16 papers	180 citations	1684188 5 h-index	1125743 13 g-index
16 all docs	16 docs citations	16 times ranked	89 citing authors

#	Article	IF	Citations
1	Fractional Brownian motion as a weak limit of Poisson shot noise processesâ€”with applications to finance. Stochastic Processes and Their Applications, 2004, 113, 333-351.	0.9	57
2	Pricing derivatives of American and game type in incomplete markets. Finance and Stochastics, 2004, 8, 261-284.	1.1	50
3	Optimal portfolios of a small investor in a limit order market: a shadow price approach. Mathematics and Financial Economics, 2010, 3, 45-72.	1.7	24
4	Perpetual convertible bonds in jump-diffusion models. Statistics and Risk Modeling, 2005, 23, 15-31.	1.0	22
5	Perpetual convertible bonds with credit risk. Stochastics, 2008, 80, 585-610.	1.1	6
6	Optimal liquidity provision. Stochastic Processes and Their Applications, 2015, 125, 2493-2515.	0.9	4
7	Nash Equilibria for Game Contingent Claims with Utility-Based Hedging. SIAM Journal on Control and Optimization, 2018, 56, 3948-3972.	2.1	4
8	Modeling Capital Gains Taxes for Trading Strategies of Infinite Variation. Stochastic Analysis and Applications, 2015, 33, 792-822.	1.5	3
9	Prospective strict no-arbitrage and the fundamental theorem of asset pricing under transaction costs. Finance and Stochastics, 2019, 23, 1049-1077.	1.1	3
10	How local in time is the no-arbitrage property under capital gains taxes?. Mathematics and Financial Economics, 2019, 13, 329-358.	1.7	2
11	A note on stochastic integration with respect to optional semimartingales. Electronic Communications in Probability, 2009, 14, .	0.4	2
12	On utility-based derivative pricing with and without intermediate trades. Statistics & Risk Modeling, 2006, 24, .	0.3	1
13	Nonlinear stochastic integration with a non-smooth family of integrators. Stochastics, 2012, 84, 37-53.	1.1	1
14	Continuous time trading of a small investor in a limit order market. Stochastic Processes and Their Applications, 2013, 123, 2011-2053.	0.9	1
15	PRICE SETTING OF MARKET MAKERS: A FILTERING PROBLEM WITH ENDOGENOUS FILTRATION. Mathematical Finance, 2017, 27, 251-275.	1.8	0
16	For what trading strategies is the tax payment stream of infinite variation?. Stochastic Analysis and Applications, 2017, 35, 334-363.	1.5	0