# Christoph Kühn

List of Publications by Year
in descending order

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

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