

Jan ObÅ,Ã³j

List of Publications by Year in descending order

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Version: 2024-02-01

54
papers

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citations

567281

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57
all docs

57
docs citations

57
times ranked

268
citing authors

#	ARTICLE	IF	CITATIONS
1	A Casino Gambling Model Under Cumulative Prospect Theory: Analysis and Algorithm. Management Science, 2023, 69, 2474-2496.	4.1	4
2	Joint Modeling and Calibration of SPX and VIX by Optimal Transport. SIAM Journal on Financial Mathematics, 2022, 13, 1-31.	1.3	9
3	Robust Pricing and Hedging of Options on Multiple Assets and Its Numerics. SIAM Journal on Financial Mathematics, 2021, 12, 158-188.	1.3	10
4	Local times and Tanaka's Meyer formulae for càdlàg paths. Electronic Journal of Probability, 2021, 26, .	1.0	2
5	Robust estimation of superhedging prices. Annals of Statistics, 2021, 49, .	2.6	6
6	A unified framework for robust modelling of financial markets in discrete time. Finance and Stochastics, 2021, 25, 427-468.	1.1	4
7	Sensitivity analysis of Wasserstein distributionally robust optimization problems. Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 2021, 477, 20210176.	2.1	6
8	Efficient discretisation of stochastic differential equations. Stochastics, 2020, 92, 833-851.	1.1	1
9	Robust Framework for Quantifying the Value of Information in Pricing and Hedging. SIAM Journal on Financial Mathematics, 2020, 11, 27-59.	1.3	6
10	Dual attainment for the martingale transport problem. Bernoulli, 2019, 25, .	1.3	13
11	Optimal Exit Time from Casino Gambling: Strategies of Precommitted and Naive Gamblers. SIAM Journal on Control and Optimization, 2019, 57, 1845-1868.	2.1	9
12	Pointwise Arbitrage Pricing Theory in Discrete Time. Mathematics of Operations Research, 2019, 44, 1034-1057.	1.3	31
13	Two explicit Skorokhod embeddings for simple symmetric random walk. Stochastic Processes and Their Applications, 2019, 129, 3431-3445.	0.9	3
14	The Robust Superreplication Problem: A Dynamic Approach. SIAM Journal on Financial Mathematics, 2019, 10, 907-941.	1.3	13
15	The robust pricing-hedging duality for American options in discrete time financial markets. Mathematical Finance, 2019, 29, 861-897.	1.8	23
16	The Root solution to the multi-marginal embedding problem: an optimal stopping and time-reversal approach. Probability Theory and Related Fields, 2019, 173, 211-259.	1.8	12
17	Computational methods for martingale optimal transport problems. Annals of Applied Probability, 2019, 29, .	1.3	37
18	Pathwise stochastic calculus with local times. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2018, 54, .	1.1	13

#	ARTICLE	IF	CITATIONS
19	Robust pricingâ€“hedging dualities in continuous time. Finance and Stochastics, 2018, 22, 511-567.	1.1	42
20	Dynamically consistent investment under model uncertainty: the robust forward criteria. Finance and Stochastics, 2018, 22, 879-918.	1.1	19
21	THE NUMAIRE PROPERTY AND LONG-TERM GROWTH OPTIMALITY FOR DRAWDOWN-CONSTRAINED INVESTMENTS. Mathematical Finance, 2017, 27, 68-95.	1.8	9
22	ROBUST TRADING OF IMPLIED SKEW. International Journal of Theoretical and Applied Finance, 2017, 20, 1750008.	0.5	6
23	Technical Noteâ€“Path-Dependent and Randomized Strategies in Barberisâ€™ Casino Gambling Model. Operations Research, 2017, 65, 97-103.	1.9	15
24	An iterated Azâ€™maâ€“Yor type embedding for finitely many marginals. Annals of Probability, 2017, 45, .	1.8	10
25	THIRD PARTY SANCTIONS IN GAMES WITH COMMUNICATION. Studies in Logic, Grammar and Rhetoric, 2017, 50, 109-138.	0.1	1
26	The maximum maximum of a martingale with given \mathbf{n} marginals. Annals of Applied Probability, 2016, 26, .	1.3	35
27	Robust pricing and hedging under trading restrictions and the emergence of local martingale models. Finance and Stochastics, 2016, 20, 669-704.	1.1	13
28	THE INCENTIVES OF HEDGE FUND FEES AND HIGH-WATER MARKS. Mathematical Finance, 2016, 26, 269-295.	1.8	43
29	On joint distributions of the maximum, minimum and terminal value of a continuous uniformly integrable martingale. Stochastic Processes and Their Applications, 2015, 125, 3280-3300.	0.9	8
30	Martingale Inequalities for the Maximum via Pathwise Arguments. Lecture Notes in Mathematics, 2015, , 227-247.	0.2	8
31	UTILITY THEORY FRONT TO BACK â€“ INFERRING UTILITY FROM AGENTS' CHOICES. International Journal of Theoretical and Applied Finance, 2014, 17, 1450018.	0.5	10
32	ARBITRAGE BOUNDS FOR PRICES OF WEIGHTED VARIANCE SWAPS. Mathematical Finance, 2014, 24, 821-854.	1.8	59
33	Portfolio optimisation under non-linear drawdown constraints in a semimartingale financial model. Finance and Stochastics, 2013, 17, 771-800.	1.1	35
34	Time-Consistent Investment Under Model Uncertainty: The Robust Forward Criteria. SSRN Electronic Journal, 2013, , .	0.4	4
35	PERFORMANCE OF ROBUST HEDGES FOR DIGITAL DOUBLE BARRIER OPTIONS. International Journal of Theoretical and Applied Finance, 2012, 15, 1250003.	0.5	9
36	PERFORMANCE OF ROBUST HEDGES FOR DIGITAL DOUBLE BARRIER OPTIONS. , 2012, , 521-554.		0

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37	On Az ² -Yor processes, their optimal properties and the Bachelier drawdown equation. Annals of Probability, 2012, 40, .	1.8	30
38	The Numeraire Property and Long-Term Growth Optimality for Drawdown-Constrained Investments. SSRN Electronic Journal, 2012, , .	0.4	0
39	Robust Hedging of Double Touch Barrier Options. SIAM Journal on Financial Mathematics, 2011, 2, 141-182.	1.3	58
40	The Incentives of Hedge Fund Fees and High-Water Marks. SSRN Electronic Journal, 2011, , .	0.4	12
41	Time-homogeneous diffusions with a given marginal at a random time. ESAIM - Probability and Statistics, 2011, 15, S11-S24.	0.5	15
42	Robust pricing and hedging of double no-touch options. Finance and Stochastics, 2011, 15, 573-605.	1.1	98
43	On an Explicit Skorokhod Embedding for Spectrally Negative Lévy Processes. Journal of Theoretical Probability, 2009, 22, 418-440.	0.8	3
44	Pathwise inequalities for local time: Applications to Skorokhod embeddings and optimal stopping. Annals of Applied Probability, 2008, 18, .	1.3	37
45	Classes of measures which can be embedded in the Simple Symmetric Random Walk. Electronic Journal of Probability, 2008, 13, .	1.0	4
46	The Maximality Principle Revisited: On Certain Optimal Stopping Problems. , 2007, , 309-328.		11
47	An explicit solution to the Skorokhod embedding problem for functionals of excursions of Markov processes. Stochastic Processes and Their Applications, 2007, 117, 409-431.	0.9	2
48	A complete characterization of local martingales which are functions of Brownian motion and its maximum. Bernoulli, 2006, 12, 955.	1.3	19
49	On Local Martingale and its Supremum: Harmonic Functions and beyond. , 2006, , 517-533.		17
50	An explicit Skorokhod embedding for the age of Brownian excursions and Az ² -martingale. Stochastic Processes and Their Applications, 2004, 110, 83-110.	0.9	15
51	The Skorokhod embedding problem and its offspring. Probability Surveys, 2004, 1, .	1.3	205
52	Distributionally robust portfolio maximization and marginal utility pricing in one period financial markets. Mathematical Finance, 0, , .	1.8	6
53	Joint Modelling and Calibration of SPX and VIX by Optimal Transport. SSRN Electronic Journal, 0, , .	0.4	3
54	Market completion using options. , 0, , .		27