Anna Aksamit

List of Publications by Year
in descending order

12 papers	185 citations	1478505 6 h-index	1199594 12 g-index
12 all docs	12 docs citations	12 times ranked	67 citing authors

#	Article	IF	Citations
1	Thin times and random timesâ€™ decomposition. Electronic Journal of Probability, 2021, 26, .	1.0	5
2	Robust Framework for Quantifying the Value of Information in Pricing and Hedging. SIAM Journal on Financial Mathematics, 2020, 11, 27-59.	1.3	6
3	Integral representations of martingales for progressive enlargements of filtrations. Stochastic Processes and Their Applications, 2019, 129, 1229-1258.	0.9	4
4	The robust pricingâ€“hedging duality for American options in discrete time financial markets. Mathematical Finance, 2019, 29, 861-897.	1.8	23
5	No-arbitrage under additional information for thin semimartingale models. Stochastic Processes and Their Applications, 2019, 129, 3080-3115.	0.9	6
6	Martingale spaces and representations under absolutely continuous changes of probability. Electronic Communications in Probability, 2019, 24, .	0.4	2
7	No-arbitrage under a class of honest times. Finance and Stochastics, 2018, 22, 127-159.	1.1	8
8	Enlargement of Filtration with Finance in View. SpringerBriefs in Quantitative Finance, 2017, , .	0.8	85
9	No-arbitrage up to random horizon for quasi-left-continuous models. Finance and Stochastics, 2017, 21, 1103-1139.	1.1	17
10	Projections, Pseudo-Stopping Times and the Immersion Property. Lecture Notes in Mathematics, 2016, , 459-467.	0.2	4
11	On an Optional Semimartingale Decomposition and the Existence of a Deflator in an Enlarged Filtration. Lecture Notes in Mathematics, 2015, , 187-218.	0.2	15
12	Arbitrages in a Progressive Enlargement Setting. Peking University Series in Mathematics, 2014, , 53-86.	0.0	10