

Marcus C Christiansen

List of Publications by Year in descending order

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Version: 2024-02-01

13
papers

112
citations

1478505

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1372567

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citing authors

#	ARTICLE	IF	CITATIONS
1	Multistate models in health insurance. <i>AStA Advances in Statistical Analysis</i> , 2012, 96, 155-186.	0.9	37
2	Reserve-dependent benefits and costs in life and health insurance contracts. <i>Insurance: Mathematics and Economics</i> , 2014, 57, 132-137.	1.2	16
3	Deterministic mean-variance-optimal consumption and investment. <i>Stochastics</i> , 2013, 85, 620-636.	1.1	14
4	Around the Life Cycle: Deterministic Consumption-Investment Strategies. <i>North American Actuarial Journal</i> , 2018, 22, 491-507.	1.4	9
5	Some further ideas concerning the interaction between insurance and investment risks. <i>Blätter Der DGFVM</i> , 2008, 29, 253-266.	1.4	8
6	Safety margins for unsystematic biometric risk in life and health insurance. <i>Scandinavian Actuarial Journal</i> , 2013, 2013, 286-323.	1.7	6
7	Nonlinear reserving and multiple contract modifications in life insurance. <i>Insurance: Mathematics and Economics</i> , 2020, 93, 187-195.	1.2	6
8	Decomposing Dynamic Risks into Risk Components. <i>Management Science</i> , 2020, 66, 5738-5756.	4.1	6
9	On the calculation of prospective and retrospective reserves in non-Markov models. <i>European Actuarial Journal</i> , 2021, 11, 441.	1.1	5
10	Dynamics of state-wise prospective reserves in the presence of non-monotone information. <i>Insurance: Mathematics and Economics</i> , 2021, 97, 81-98.	1.2	3
11	Time-dynamic evaluations under non-monotone information generated by marked point processes. <i>Finance and Stochastics</i> , 2021, 25, 563-596.	1.1	1
12	A general surplus decomposition principle in life insurance. <i>Scandinavian Actuarial Journal</i> , 0, , 1-25.	1.7	1
13	On the decomposition of an insurer's profits and losses. <i>Scandinavian Actuarial Journal</i> , 0, , 1-20.	1.7	0