Marcus C Christiansen

List of Publications by Year
in descending order

13 papers	112 citations	1478505 6 h-index	1372567 10 g-index
13 all docs	13 docs citations	13 times ranked	74 citing authors

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