Agatha Murgoci

List of Publications by Year
in descending order

5 papers	922 citations	2257263 3 h-index	2272555 4 g-index
8 all docs	8 docs citations	8 times ranked	289 citing authors

#	Article	IF	Citations
1	MEANâ€“VARIANCE PORTFOLIO OPTIMIZATION WITH STATEâ€DEPENDENT RISK AVERSION. Mathematical Finance, 2014, 24, 1-24.	0.9	369
2	On time-inconsistent stochastic control in continuous time. Finance and Stochastics, 2017, 21, 331-360.	0.7	218
3	A General Theory of Markovian Time Inconsistent Stochastic Control Problems. SSRN Electronic Journal, 0, , .	0.4	172
4	A theory of Markovian time-inconsistent stochastic control in discrete time. Finance and Stochastics, 2014, 18, 545-592.	0.7	161
5	Vulnerable Derivatives and Good Deal Bounds: A Structural Model. Applied Mathematical Finance, 2013, 20, 246-263.	0.8	2