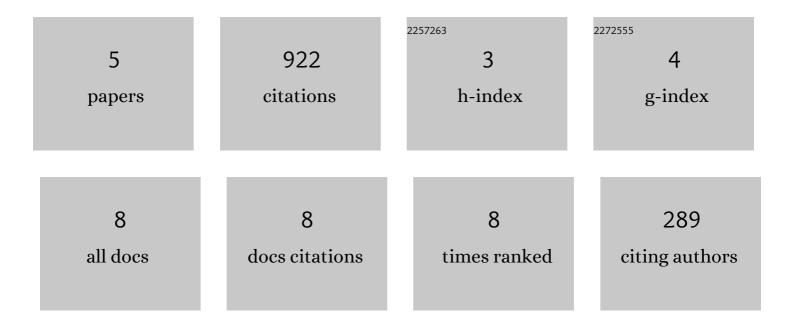
Agatha Murgoci

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/5744843/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	MEAN–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