

Agatha Murgoci

List of Publications by Year in descending order

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2257263

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2272555

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docs citations

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times ranked

289
citing authors

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