Marzia De Donno

List of Publications by Year
in descending order

18 papers	219 citations	1307594 7 h-index	1058476 14 g-index
19 all docs	19 docs citations	19 times ranked	68 citing authors

#	Article	IF	Citations
1	On the use of measure-valued strategies in bond markets. Finance and Stochastics, 2004, 8, 87-109.	1.1	48
2	A note on completeness in large financial markets. Mathematical Finance, 2004, 14, 295-315.	1.8	41
3	Real Options and American Derivatives: The Double Continuation Region. Management Science, 2015, 61, 1094-1107.	4.1	28
4	Real options with a double continuation region. Quantitative Finance, 2012, 12, 465-475.	1.7	19
5	Double continuation regions for American and Swing options with negative discount rate in LÃ©vy models. Mathematical Finance, 2020, 30, 196-227.	1.8	13
6	New results on precautionary saving under two risks. Economics Letters, 2015, 130, 17-20.	1.9	11
7	Reaching nirvana with a defaultable asset?. Decisions in Economics and Finance, 2017, 40, 31-52.	1.8	9
8	The Term Structure of Interest Rates as a Random Field: a Stochastic Integration Approach. , 2004, , .		9
9	Kim and Omberg Revisited: The Duality Approach. Journal of Probability and Statistics, 2015, 2015, 1-6.	0.7	8
10	Intertemporal asset pricing and the marginal utility of wealth. Journal of Mathematical Economics, 2011, 47, 227-244.	0.8	4
11	Envelope theorems in Banach lattices and asset pricing. Mathematics and Financial Economics, 2015, 9, 303-323.	1.7	3
12	Changes in multiplicative risks and optimal portfolio choice: new interpretations and results. Decisions in Economics and Finance, 2020, 43, 251-267.	1.8	3
13	On the exercise of American quanto options. North American Journal of Economics and Finance, 2022, 62, 101738.	3.5	3
14	Risk estimation for short-term financial data through pooling of stable fits. Financial Markets and Portfolio Management, 2019, 33, 447-470.	2.0	2
15	Some conditions for the equivalence between risk aversion, prudence and temperance. Theory and Decision, 2020, 89, 39-60.	1.0	2
16	Optimal exercise of American put options near maturity: A new economic perspective. Review of Derivatives Research, 0, , 1.	0.8	2
17	On a Lemma by Ansel and Stricker. , 2007, , 411-414.		2
18	On a Class of Generalized Integrands. Stochastic Analysis and Applications, 2007, 25, 1167-1188.	1.5	1