

Marzia De Donno

List of Publications by Year in descending order

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Version: 2024-02-01

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