Steven Vanduffel

List of Publications by Year
in descending order

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Version: 2024-02-01

102 papers	1,876 citations	331670 21 h-index	361022 35 g-index
103 all docs	103 docs citations	103 times ranked	562 citing authors

#	Article	IF	Citations
1	Risk Measures and Comonotonicity: A Review. Stochastic Models, 2006, 22, 573-606.	0.5	253
2	<scp>Optimal Capital Allocation Principles</scp>. Journal of Risk and Insurance, 2012, 79, 1-28.	1.6	173
3	<scp>Can a Coherent Risk Measure Be Too Subadditive?</scp>. Journal of Risk and Insurance, 2008, 75, 365-386.	1.6	87
4	Valueâ€atâ€Risk Bounds With Variance Constraints. Journal of Risk and Insurance, 2017, 84, 923-959.	1.6	79
5	Comparing Approximations for Risk Measures of Sums of Nonindependent Lognormal Random Variables. North American Actuarial Journal, 2005, 9, 71-82.	1.4	63
6	Comonotonic Approximations for Optimal Portfolio Selection Problems. Journal of Risk and Insurance, 2005, 72, 253-300.	1.6	61
7	A new approach to assessing model risk in high dimensions. Journal of Banking and Finance, 2015, 58, 166-178.	2.9	61
8	Some results on the CTE-based capital allocation rule. Insurance: Mathematics and Economics, 2008, 42, 855-863.	1.2	58
9	Optimal approximations for risk measures of sums of lognormals based on conditional expectations. Journal of Computational and Applied Mathematics, 2008, 221, 202-218.	2.0	46
10	Explicit Representation of Cost-Efficient Strategies. Finance, 2014, Vol. 35, 5-55.	0.4	42
11	Meanâ€“variance optimal portfolios in the presence of a benchmark with applications to fraud detection. European Journal of Operational Research, 2014, 234, 469-480.	5.7	41
12	How robust is the value-at-risk of credit risk portfolios?. European Journal of Finance, 2017, 23, 507-534.	3.1	41
13	Risk bounds for factor models. Finance and Stochastics, 2017, 21, 631-659.	1.1	39
14	Optimal payoffs under state-dependent preferences. Quantitative Finance, 2015, 15, 1157-1173.	1.7	37
15	Rationalizing investorsâ€™ choices. Journal of Mathematical Economics, 2015, 59, 10-23.	0.8	35
16	Bounds and approximations for sums of dependent log-elliptical random variables. Insurance: Mathematics and Economics, 2009, 44, 385-397.	1.2	34
17	The minimum regularized covariance determinant estimator. Statistics and Computing, 2020, 30, 113-128.	1.5	32
18	On the parameterization of the CreditRisk + model for estimating credit portfolio risk. Insurance: Mathematics and Economics, 2008, 42, 736-745.	1.2	31

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19	Analytic bounds and approximations for annuities and Asian options. Insurance: Mathematics and Economics, 2008, 42, 1109-1117.	1.2	31
20	MEASURING PORTFOLIO RISK UNDER PARTIAL DEPENDENCE INFORMATION. Journal of Risk and Insurance, 2018, 85, 843-863.	1.6	31
21	Bounds for sums of random variables when the marginal distributions and the variance of the sum are given. Scandinavian Actuarial Journal, 2013, 2013, 103-118.	1.7	28
22	Financial Bounds for Insurance Claims. Journal of Risk and Insurance, 2014, 81, 27-56.	1.6	28
23	A Note on the Suboptimality of Path-Dependent Pay-Offs in LÃ©vy Markets. Applied Mathematical Finance, 2009, 16, 315-330.	1.2	27
24	The hurdle-race problem. Insurance: Mathematics and Economics, 2003, 33, 405-413.	1.2	22
25	On the evaluation of â€˜saving-consumptionâ€™ plans. Journal of Pension Economics and Finance, 2005, 4, 17-30.	0.9	21
26	A Note on â€˜Improved FrÃ©chet Bounds and Model-Free Pricing of Multi-Asset Optionsâ€™ by Tankov (2011). Journal of Applied Probability, 2012, 49, 866-875.	0.7	19
27	Value-at-Risk Bounds with Variance Constraints. SSRN Electronic Journal, 0, , .	0.4	19
28	AN EXPLICIT OPTION-BASED STRATEGY THAT OUTPERFORMS DOLLAR COST AVERAGING. International Journal of Theoretical and Applied Finance, 2012, 15, 1250013.	0.5	18
29	Reconciling credit correlations. Journal of Risk Model Validation, 2010, 4, 47-64.	0.1	18
30	On the construction of optimal payoffs. Decisions in Economics and Finance, 2020, 43, 129-153.	1.8	17
31	Explicit Representation of Cost-Efficient Strategies. SSRN Electronic Journal, 0, , .	0.4	17
32	Improving the Design of Financial Products in a Multidimensional Black-Scholes Market. North American Actuarial Journal, 2011, 15, 77-96.	1.4	16
33	Optimal portfolios under worst-case scenarios. Quantitative Finance, 2014, 14, 657-671.	1.7	16
34	Optimal strategies under Omega ratio. European Journal of Operational Research, 2019, 275, 755-767.	5.7	16
35	Correlation order, merging and diversification. Insurance: Mathematics and Economics, 2009, 45, 325-332.	1.2	15
36	Reduction of Value-at-Risk bounds via independence and variance information. Scandinavian Actuarial Journal, 0, , 1-22.	1.7	14

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37	A note on Stein's lemma for multivariate elliptical distributions. Journal of Statistical Planning and Inference, 2013, 143, 2016-2022.	0.6	13
38	Some Stein-type inequalities for multivariate elliptical distributions and applications. Statistics and Probability Letters, 2015, 97, 54-62.	0.7	13
39	A stein type lemma for the multivariate generalized hyperbolic distribution. European Journal of Operational Research, 2017, 261, 606-612.	5.7	13
40	Impact of Flexible Periodic Premiums on Variable Annuity Guarantees. North American Actuarial Journal, 2017, 21, 63-86.	1.4	13
41	Block rearranging elements within matrix columns to minimize the variability of the row sums. 4or, 2018, 16, 31-50.	1.6	13
42	Optimal claims with fixed payoff structure. Journal of Applied Probability, 2014, 51, 175-188.	0.7	12
43	A New Approach to Assessing Model Risk in High Dimensions. SSRN Electronic Journal, 0, , .	0.4	12
44	A Note on â€˜Improved FrÃ©chet Bounds and Model-Free Pricing of Multi-Asset Optionsâ€™ by Tankov (2011). Journal of Applied Probability, 2012, 49, 866-875.	0.7	11
45	Rearrangement algorithm and maximum entropy. Annals of Operations Research, 2018, 261, 107-134.	4.1	11
46	Upper bounds for strictly concave distortion risk measures on moment spaces. Insurance: Mathematics and Economics, 2018, 82, 141-151.	1.2	11
47	On the computation of Wasserstein barycenters. Journal of Multivariate Analysis, 2020, 176, 104581.	1.0	11
48	Reduction of Value-at-Risk Bounds via Independence and Variance Information. SSRN Electronic Journal, 0, , .	0.4	10
49	Optimal insurance in the presence of multiple policyholders. Journal of Economic Behavior and Organization, 2020, 180, 638-656.	2.0	10
50	A provisioning problem with stochastic payments. European Journal of Operational Research, 2012, 221, 445-453.	5.7	9
51	Measuring Portfolio Risk Under Partial Dependence Information. SSRN Electronic Journal, 2014, , .	0.4	9
52	Dependence Uncertainty Bounds for the Expectile of a Portfolio. Risks, 2015, 3, 599-623.	2.4	9
53	Optimal claims with fixed payoff structure. Journal of Applied Probability, 2014, 51, 175-188.	0.7	8
54	Comonotonicity: From Risk Measurement to Risk Management. SSRN Electronic Journal, 2005, , .	0.4	7

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55	Some Results on the Cte Based Capital Allocation Rule. SSRN Electronic Journal, 2006, , .	0.4	7
56	Optimal portfolios under a correlation constraint. Quantitative Finance, 2018, 18, 333-345.	1.7	7
57	USING MODEL-INDEPENDENT LOWER BOUNDS TO IMPROVE PRICING OF ASIAN STYLE OPTIONS IN LÃ‰VY MARKETS. ASTIN Bulletin, 2014, 44, 237-276.	1.0	6
58	Closedâ€form approximations for spread options in LÃ©vy markets. Applied Stochastic Models in Business and Industry, 2019, 35, 732-746.	1.5	6
59	Range Value-at-Risk bounds for unimodal distributions under partial information. Insurance: Mathematics and Economics, 2020, 94, 9-24.	1.2	6
60	Bounds for some general sums of random variables. Statistics and Probability Letters, 2011, 81, 382-391.	0.7	5
61	Rationalizing Investors Choice. SSRN Electronic Journal, 2014, , .	0.4	5
62	How Robust is the Value-at-Risk of Credit Risk Portfolios?. SSRN Electronic Journal, 2015, , .	0.4	5
63	Optimal portfolio choice with benchmarks. Journal of the Operational Research Society, 2019, 70, 1600-1621.	3.4	5
64	Mean-Variance Optimal Portfolios in the Presence of a Benchmark with Applications to Fraud Detection. SSRN Electronic Journal, 0, , .	0.4	4
65	Quantile of a Mixture with Application to Model Risk Assessment. Dependence Modeling, 2015, 3, .	0.5	4
66	Risk Bounds for Factor Models. SSRN Electronic Journal, 0, , .	0.4	3
67	My introduction to copulas. Dependence Modeling, 2017, 5, 88-98.	0.5	3
68	On the Construction of Optimal Payoffs. SSRN Electronic Journal, 2017, , .	0.4	3
69	OPTIMAL PORTFOLIO UNDER STATE-DEPENDENT EXPECTED UTILITY. International Journal of Theoretical and Applied Finance, 2018, 21, 1850013.	0.5	3
70	A new efficiency test for ranking investments: Application to hedge fund performance. Economics Letters, 2019, 181, 203-207.	1.9	3
71	Optimal Portfolios Under Worst-Case Scenarios. SSRN Electronic Journal, 2012, , .	0.4	2
72	Upper Bounds for Concave Distortion Risk Measures on Moment Spaces. SSRN Electronic Journal, 0, , .	0.4	2

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73	Correlation matrices with average constraints. Statistics and Probability Letters, 2020, 165, 108868.	0.7	2
74	A model-free approach to multivariate option pricing. Review of Derivatives Research, 2021, 24, 135-155.	0.8	2
75	When do two- or three-fund separation theorems hold?. Quantitative Finance, 0, , 1-15.	1.7	2
76	Fair allocation of indivisible goods with minimum inequality or minimum envy. European Journal of Operational Research, 2022, 297, 741-752.	5.7	2
77	Block Rearranging Elements within Matrix Columns to Minimize the Variability of the Row Sums. SSRN Electronic Journal, 0, , .	0.4	2
78	Dependence Uncertainty Bounds for the Expectile of a Portfolio. SSRN Electronic Journal, 2015, , .	0.4	1
79	The Vine Philosopher. Dependence Modeling, 2017, 5, 256-267.	0.5	1
80	Optimal Strategies Under Omega Ratio. SSRN Electronic Journal, 2017, , .	0.4	1
81	Equivalent distortion risk measures on moment spaces. Statistics and Probability Letters, 2019, 146, 187-192.	0.7	1
82	The variance implied conditional correlation. European Journal of Finance, 2020, 26, 200-222.	3.1	1
83	Risk Bounds for Partially Specified Unimodal Distributions. SSRN Electronic Journal, 0, , .	0.4	1
84	â€œWeighted Pricing Functionals with Applications to Insurance: An Overview,â€• Edward Furman and Ricardas Zitikis, Vol. 13, No. 4, 2009. North American Actuarial Journal, 2010, 14, 278-279.	1.4	0
85	Financial Bounds for Insurance Claims. SSRN Electronic Journal, 0, , .	0.4	0
86	Discussion on â€œAsymptotic Analysis of Multivariate Tail Conditional Expectations,â€• by Li Zhu and Haijun Li, VolumeÂ 16(3). North American Actuarial Journal, 2013, 17, 98-100.	1.4	0
87	Rearrangement Algorithm and Maximum Entropy. SSRN Electronic Journal, 2015, , .	0.4	0
88	Optimal Portfolios Under a Correlation Constraint. SSRN Electronic Journal, 2016, , .	0.4	0
89	Optimal Portfolio Choice with Benchmarks. SSRN Electronic Journal, 2017, , .	0.4	0
90	A Stein Type Lemma for the Multivariate Generalized Hyperbolic Distribution. SSRN Electronic Journal, 2017, , .	0.4	0

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91	Impact of Preferences on Optimal Insurance in the Presence of Multiple Policyholders. SSRN Electronic Journal, 2018, , .	0.4	0
92	On some synchronization problems with multiple instances. Journal of Computational and Applied Mathematics, 2022, 400, 113697.	2.0	0
93	Reconciling Credit Correlations. SSRN Electronic Journal, 0, , .	0.4	0
94	A Provisioning Problem with Stochastic Payments. SSRN Electronic Journal, 0, , .	0.4	0
95	Impact of Flexible Periodic Premiums on Variable Annuity Guarantees. SSRN Electronic Journal, 0, , .	0.4	0
96	Equivalent Distortion Risk Measures on Moment Spaces. SSRN Electronic Journal, 0, , .	0.4	0
97	Optimal Portfolio Under State-Dependent Expected Utility. SSRN Electronic Journal, 0, , .	0.4	0
98	Closed-Form Approximations for Spread Options in LLvy Markets. SSRN Electronic Journal, 0, , .	0.4	0
99	On a Synchronization Problem With Multiple Instances. SSRN Electronic Journal, 0, , .	0.4	0
100	The Optimal Payoff for a Yaari Investor. SSRN Electronic Journal, 0, , .	0.4	0
101	A Practical Approach to Quantitative Model Risk Assessment. SSRN Electronic Journal, 0, , .	0.4	0
102	Correlation Matrices with Average Constraints. SSRN Electronic Journal, 0, , .	0.4	0