Steven Vanduffel

List of Publications by Year
in descending order

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	Fair allocation of indivisible goods with minimum inequality or minimum envy. European Journal of Operational Research, 2022, 297, 741-752.	5.7	2
2	On some synchronization problems with multiple instances. Journal of Computational and Applied Mathematics, 2022, 400, 113697.	2.0	0
3	A model-free approach to multivariate option pricing. Review of Derivatives Research, 2021, 24, 135-155.	0.8	2
4	The minimum regularized covariance determinant estimator. Statistics and Computing, 2020, 30, 113-128.	1.5	32
5	The variance implied conditional correlation. European Journal of Finance, 2020, 26, 200-222.	3.1	1
6	On the construction of optimal payoffs. Decisions in Economics and Finance, 2020, 43, 129-153.	1.8	17
7	On the computation of Wasserstein barycenters. Journal of Multivariate Analysis, 2020, 176, 104581.	1.0	11
8	Correlation matrices with average constraints. Statistics and Probability Letters, 2020, 165, 108868.	0.7	2
9	Range Value-at-Risk bounds for unimodal distributions under partial information. Insurance: Mathematics and Economics, 2020, 94, 9-24.	1.2	6
10	Optimal insurance in the presence of multiple policyholders. Journal of Economic Behavior and Organization, 2020, 180, 638-656.	2.0	10
11	Optimal portfolio choice with benchmarks. Journal of the Operational Research Society, 2019, 70, 1600-1621.	3.4	5
12	A new efficiency test for ranking investments: Application to hedge fund performance. Economics Letters, 2019, 181, 203-207.	1.9	3
13	Equivalent distortion risk measures on moment spaces. Statistics and Probability Letters, 2019, 146, 187-192.	0.7	1
14	Optimal strategies under Omega ratio. European Journal of Operational Research, 2019, 275, 755-767.	5.7	16
15	Closedâ€form approximations for spread options in LÃ©vy markets. Applied Stochastic Models in Business and Industry, 2019, 35, 732-746.	1.5	6
16	Rearrangement algorithm and maximum entropy. Annals of Operations Research, 2018, 261, 107-134.	4.1	11
17	OPTIMAL PORTFOLIO UNDER STATE-DEPENDENT EXPECTED UTILITY. International Journal of Theoretical and Applied Finance, 2018, 21, 1850013.	0.5	3
18	MEASURING PORTFOLIO RISK UNDER PARTIAL DEPENDENCE INFORMATION. Journal of Risk and Insurance, 2018, 85, 843-863.	1.6	31

#	ARTICLE	IF	CITATIONS
19	Block rearranging elements within matrix columns to minimize the variability of the row sums. 4or, 2018, 16, 31-50.	1.6	13
20	Optimal portfolios under a correlation constraint. Quantitative Finance, 2018, 18, 333-345.	1.7	7
21	Impact of Preferences on Optimal Insurance in the Presence of Multiple Policyholders. SSRN Electronic Journal, 2018, , .	0.4	0
22	Upper bounds for strictly concave distortion risk measures on moment spaces. Insurance: Mathematics and Economics, 2018, 82, 141-151.	1.2	11
23	How robust is the value-at-risk of credit risk portfolios?. European Journal of Finance, 2017, 23, 507-534.	3.1	41
24	Valueâ€atâ€Risk Bounds With Variance Constraints. Journal of Risk and Insurance, 2017, 84, 923-959.	1.6	79
25	Risk bounds for factor models. Finance and Stochastics, 2017, 21, 631-659.	1.1	39
26	A stein type lemma for the multivariate generalized hyperbolic distribution. European Journal of Operational Research, 2017, 261, 606-612.	5.7	13
27	My introduction to copulas. Dependence Modeling, 2017, 5, 88-98.	0.5	3
28	Impact of Flexible Periodic Premiums on Variable Annuity Guarantees. North American Actuarial Journal, 2017, 21, 63-86.	1.4	13
29	Optimal Portfolio Choice with Benchmarks. SSRN Electronic Journal, 2017, , .	0.4	0
30	A Stein Type Lemma for the Multivariate Generalized Hyperbolic Distribution. SSRN Electronic Journal, 2017, , .	0.4	0
31	The Vine Philosopher. Dependence Modeling, 2017, 5, 256-267.	0.5	1
32	Optimal Strategies Under Omega Ratio. SSRN Electronic Journal, 2017, , .	0.4	1
33	On the Construction of Optimal Payoffs. SSRN Electronic Journal, 2017, , .	0.4	3
34	Optimal Portfolios Under a Correlation Constraint. SSRN Electronic Journal, 2016, , .	0.4	0
35	How Robust is the Value-at-Risk of Credit Risk Portfolios?. SSRN Electronic Journal, 2015, , .	0.4	5
36	Dependence Uncertainty Bounds for the Expectile of a Portfolio. SSRN Electronic Journal, 2015, , .	0.4	1

#	ARTICLE	IF	CITATIONS
37	Dependence Uncertainty Bounds for the Expectile of a Portfolio. Risks, 2015, 3, 599-623.	2.4	9
38	Rearrangement Algorithm and Maximum Entropy. SSRN Electronic Journal, 2015, , .	0.4	0
39	A new approach to assessing model risk in high dimensions. Journal of Banking and Finance, 2015, 58, 166-178.	2.9	61
40	Quantile of a Mixture with Application to Model Risk Assessment. Dependence Modeling, 2015, 3, .	0.5	4
41	Optimal payoffs under state-dependent preferences. Quantitative Finance, 2015, 15, 1157-1173.	1.7	37
42	Rationalizing investorsâ€™ choices. Journal of Mathematical Economics, 2015, 59, 10-23.	0.8	35
43	Some Stein-type inequalities for multivariate elliptical distributions and applications. Statistics and Probability Letters, 2015, 97, 54-62.	0.7	13
44	Rationalizing Investors Choice. SSRN Electronic Journal, 2014, , .	0.4	5
45	Measuring Portfolio Risk Under Partial Dependence Information. SSRN Electronic Journal, 2014, , .	0.4	9
46	Optimal claims with fixed payoff structure. Journal of Applied Probability, 2014, 51, 175-188.	0.7	8
47	Optimal portfolios under worst-case scenarios. Quantitative Finance, 2014, 14, 657-671.	1.7	16
48	Financial Bounds for Insurance Claims. Journal of Risk and Insurance, 2014, 81, 27-56.	1.6	28
49	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
50	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
51	Optimal claims with fixed payoff structure. Journal of Applied Probability, 2014, 51, 175-188.	0.7	12
52	Explicit Representation of Cost-Efficient Strategies. Finance, 2014, Vol. 35, 5-55.	0.4	42
53	A note on Stein's lemma for multivariate elliptical distributions. Journal of Statistical Planning and Inference, 2013, 143, 2016-2022.	0.6	13
54	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

#	Article	IF	Citations
55	Discussion on â€œAsymptotic Analysis of Multivariate Tail Conditional Expectations,â€•by Li Zhu and Haijun Li, VolumeÂ16(3). North American Actuarial Journal, 2013, 17, 98-100.	1.4	0
56	AN EXPLICIT OPTION-BASED STRATEGY THAT OUTPERFORMS DOLLAR COST AVERAGING. International Journal of Theoretical and Applied Finance, 2012, 15, 1250013.	0.5	18
57	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
58	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
59	Optimal Portfolios Under Worst-Case Scenarios. SSRN Electronic Journal, 2012, , .	0.4	2
60	<scp>Optimal Capital Allocation Principles</scp>. Journal of Risk and Insurance, 2012, 79, 1-28.	1.6	173
61	A provisioning problem with stochastic payments. European Journal of Operational Research, 2012, 221, 445-453.	5.7	9
62	Bounds for some general sums of random variables. Statistics and Probability Letters, 2011, 81, 382-391.	0.7	5
63	Improving the Design of Financial Products in a Multidimensional Black-Scholes Market. North American Actuarial Journal, 2011, 15, 77-96.	1.4	16
64	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
65	Reconciling credit correlations. Journal of Risk Model Validation, 2010, 4, 47-64.	0.1	18
66	Bounds and approximations for sums of dependent log-elliptical random variables. Insurance: Mathematics and Economics, 2009, 44, 385-397.	1.2	34
67	Correlation order, merging and diversification. Insurance: Mathematics and Economics, 2009, 45, 325-332.	1.2	15
68	A Note on the Suboptimality of Path-Dependent Pay-Offs in LÃ©vy Markets. Applied Mathematical Finance, 2009, 16, 315-330.	1.2	27
69	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
70	On the parameterization of the CreditRisk + model for estimating credit portfolio risk. Insurance: Mathematics and Economics, 2008, 42, 736-745.	1.2	31
71	Some results on the CTE-based capital allocation rule. Insurance: Mathematics and Economics, 2008, 42, 855-863.	1.2	58
72	Analytic bounds and approximations for annuities and Asian options. Insurance: Mathematics and Economics, 2008, 42, 1109-1117.	1.2	31

#	Article	IF	Citations
73	<scp>Can a Coherent Risk Measure Be Too Subadditive?</scp>. Journal of Risk and Insurance, 2008, 75, 365-386.	1.6	87
74	Risk Measures and Comonotonicity: A Review. Stochastic Models, 2006, 22, 573-606.	0.5	253
75	Some Results on the Cte Based Capital Allocation Rule. SSRN Electronic Journal, 2006, , .	0.4	7
76	Comonotonic Approximations for Optimal Portfolio Selection Problems. Journal of Risk and Insurance, 2005, 72, 253-300.	1.6	61
77	Comonotonicity: From Risk Measurement to Risk Management. SSRN Electronic Journal, 2005, , .	0.4	7
78	On the evaluation of â€˜saving-consumptionâ€™ plans. Journal of Pension Economics and Finance, 2005, 4, 17-30.	0.9	21
79	Comparing Approximations for Risk Measures of Sums of Nonindependent Lognormal Random Variables. North American Actuarial Journal, 2005, 9, 71-82.	1.4	63
80	The hurdle-race problem. Insurance: Mathematics and Economics, 2003, 33, 405-413.	1.2	22
81	Mean-Variance Optimal Portfolios in the Presence of a Benchmark with Applications to Fraud Detection. SSRN Electronic Journal, 0, , .	0.4	4
82	Financial Bounds for Insurance Claims. SSRN Electronic Journal, 0, , .	0.4	0
83	Value-at-Risk Bounds with Variance Constraints. SSRN Electronic Journal, 0, , .	0.4	19
84	Risk Bounds for Factor Models. SSRN Electronic Journal, 0, , .	0.4	3
85	Reduction of Value-at-Risk Bounds via Independence and Variance Information. SSRN Electronic Journal, 0, , .	0.4	10
86	Reduction of Value-at-Risk bounds via independence and variance information. Scandinavian Actuarial Journal, 0, , 1-22.	1.7	14
87	Upper Bounds for Concave Distortion Risk Measures on Moment Spaces. SSRN Electronic Journal, 0, , .	0.4	2
88	When do two- or three-fund separation theorems hold?. Quantitative Finance, 0, , 1-15.	1.7	2
89	Explicit Representation of Cost-Efficient Strategies. SSRN Electronic Journal, 0, , .	0.4	17
90	A New Approach to Assessing Model Risk in High Dimensions. SSRN Electronic Journal, 0, , .	0.4	12

#	Article	IF	Citations
91	Reconciling Credit Correlations. SSRN Electronic Journal, 0, , .	0.4	0
92	A Provisioning Problem with Stochastic Payments. SSRN Electronic Journal, 0, , .	0.4	0
93	Block Rearranging Elements within Matrix Columns to Minimize the Variability of the Row Sums. SSRN Electronic Journal, 0, , .	0.4	2
94	Impact of Flexible Periodic Premiums on Variable Annuity Guarantees. SSRN Electronic Journal, 0, , .	0.4	0
95	Equivalent Distortion Risk Measures on Moment Spaces. SSRN Electronic Journal, 0, , .	0.4	0
96	Optimal Portfolio Under State-Dependent Expected Utility. SSRN Electronic Journal, 0, , .	0.4	0
97	Closed-Form Approximations for Spread Options in LLvy Markets. SSRN Electronic Journal, 0, , .	0.4	0
98	Risk Bounds for Partially Specified Unimodal Distributions. SSRN Electronic Journal, 0, , .	0.4	1
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