

Kasper Larsen

List of Publications by Year in descending order

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27
papers

380
citations

933447

10
h-index

888059

17
g-index

27
all docs

27
docs citations

27
times ranked

133
citing authors

#	ARTICLE	IF	CITATIONS
1	No Arbitrage and the Growth Optimal Portfolio. Stochastic Analysis and Applications, 2007, 25, 255-280.	1.5	56
2	Stability of utility-maximization in incomplete markets. Stochastic Processes and Their Applications, 2007, 117, 1642-1662.	0.9	42
3	Optimal portfolio delegation when parties have different coefficients of risk aversion. Quantitative Finance, 2005, 5, 503-512.	1.7	34
4	Taylor approximation of incomplete Radner equilibrium models. Finance and Stochastics, 2015, 19, 653-679.	1.1	32
5	Information and trading targets in a dynamic market equilibrium. Journal of Financial Economics, 2019, 132, 22-49.	9.0	31
6	Incomplete Continuous-Time Securities Markets with Stochastic Income Volatility. Review of Asset Pricing Studies, 2014, 4, 247-285.	2.5	30
7	Equilibrium in securities markets with heterogeneous investors and unspanned income risk. Journal of Economic Theory, 2012, 147, 1035-1063.	1.1	29
8	Satisfying convex risk limits by trading. Finance and Stochastics, 2005, 9, 177-195.	1.1	18
9	CONTINUITY OF UTILITY-MAXIMIZATION WITH RESPECT TO PREFERENCES. Mathematical Finance, 2009, 19, 237-250.	1.8	18
10	On utility maximization under convex portfolio constraints. Annals of Applied Probability, 2013, 23, .	1.3	15
11	Equilibrium effects of intraday order-splitting benchmarks. Mathematics and Financial Economics, 2021, 15, 315-352.	1.7	14
12	Radner Equilibrium in Incomplete Levy Models. SSRN Electronic Journal, 0, , .	0.4	8
13	An expansion in the model space in the context of utility maximization. Finance and Stochastics, 2018, 22, 297-326.	1.1	8
14	Horizon dependence of utility optimizers in incomplete models. Finance and Stochastics, 2012, 16, 779-801.	1.1	7
15	Radner equilibrium in incomplete Lévy models. Mathematics and Financial Economics, 2016, 10, 321-337.	1.7	7
16	On the semimartingale property via bounded logarithmic utility. Annals of Finance, 2008, 4, 255-268.	0.8	5
17	Facelifting in utility maximization. Finance and Stochastics, 2016, 20, 99-121.	1.1	5
18	Information and Trading Targets in a Dynamic Market Equilibrium. SSRN Electronic Journal, 0, , .	0.4	5

#	ARTICLE	IF	CITATIONS
19	A note on the existence of the power investor's optimizer. Finance and Stochastics, 2011, 15, 183-190.	1.1	4
20	Smart TWAP Trading in Continuous-Time Equilibria. SSRN Electronic Journal, 0, , .	0.4	4
21	Learning about latent dynamic trading demand \hat{D}^* . Mathematics and Financial Economics, 0, , 1.	1.7	4
22	Incomplete Continuous-Time Securities Markets with Stochastic Income Volatility. SSRN Electronic Journal, 0, , .	0.4	2
23	Conditional Davis Pricing. SSRN Electronic Journal, 0, , .	0.4	1
24	Resolving Asset Pricing Puzzles with Price Impact. SSRN Electronic Journal, 0, , .	0.4	1
25	Conditional Davis pricing. Finance and Stochastics, 2020, 24, 565-599.	1.1	0
26	Learning about latent dynamic trading demand. SSRN Electronic Journal, 0, , .	0.4	0
27	Facelifting in Utility Maximization. SSRN Electronic Journal, 0, , .	0.4	0