

# 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	Equilibrium effects of intraday order-splitting benchmarks. <i>Mathematics and Financial Economics</i> , 2021, 15, 315-352.	1.7	14
2	Conditional Davis pricing. <i>Finance and Stochastics</i> , 2020, 24, 565-599.	1.1	0
3	Information and trading targets in a dynamic market equilibrium. <i>Journal of Financial Economics</i> , 2019, 132, 22-49.	9.0	31
4	An expansion in the model space in the context of utility maximization. <i>Finance and Stochastics</i> , 2018, 22, 297-326.	1.1	8
5	Facelifting in utility maximization. <i>Finance and Stochastics</i> , 2016, 20, 99-121.	1.1	5
6	Radner equilibrium in incomplete Lévy models. <i>Mathematics and Financial Economics</i> , 2016, 10, 321-337.	1.7	7
7	Taylor approximation of incomplete Radner equilibrium models. <i>Finance and Stochastics</i> , 2015, 19, 653-679.	1.1	32
8	Incomplete Continuous-Time Securities Markets with Stochastic Income Volatility. <i>Review of Asset Pricing Studies</i> , 2014, 4, 247-285.	2.5	30
9	On utility maximization under convex portfolio constraints. <i>Annals of Applied Probability</i> , 2013, 23, .	1.3	15
10	Horizon dependence of utility optimizers in incomplete models. <i>Finance and Stochastics</i> , 2012, 16, 779-801.	1.1	7
11	Equilibrium in securities markets with heterogeneous investors and unspanned income risk. <i>Journal of Economic Theory</i> , 2012, 147, 1035-1063.	1.1	29
12	A note on the existence of the power investor's optimizer. <i>Finance and Stochastics</i> , 2011, 15, 183-190.	1.1	4
13	CONTINUITY OF UTILITY-MAXIMIZATION WITH RESPECT TO PREFERENCES. <i>Mathematical Finance</i> , 2009, 19, 237-250.	1.8	18
14	On the semimartingale property via bounded logarithmic utility. <i>Annals of Finance</i> , 2008, 4, 255-268.	0.8	5
15	No Arbitrage and the Growth Optimal Portfolio. <i>Stochastic Analysis and Applications</i> , 2007, 25, 255-280.	1.5	56
16	Stability of utility-maximization in incomplete markets. <i>Stochastic Processes and Their Applications</i> , 2007, 117, 1642-1662.	0.9	42
17	Satisfying convex risk limits by trading. <i>Finance and Stochastics</i> , 2005, 9, 177-195.	1.1	18
18	Optimal portfolio delegation when parties have different coefficients of risk aversion. <i>Quantitative Finance</i> , 2005, 5, 503-512.	1.7	34

#	ARTICLE	IF	CITATIONS
19	Radner Equilibrium in Incomplete Levy Models. SSRN Electronic Journal, 0, , .	0.4	8
20	Learning about latent dynamic trading demand. SSRN Electronic Journal, 0, , .	0.4	0
21	Information and Trading Targets in a Dynamic Market Equilibrium. SSRN Electronic Journal, 0, , .	0.4	5
22	Smart TWAP Trading in Continuous-Time Equilibria. SSRN Electronic Journal, 0, , .	0.4	4
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	Incomplete Continuous-Time Securities Markets with Stochastic Income Volatility. SSRN Electronic Journal, 0, , .	0.4	2
26	Facelifting in Utility Maximization. SSRN Electronic Journal, 0, , .	0.4	0
27	Learning about latent dynamic trading demand $\mathbb{E}^* \mathbb{E}$ . Mathematics and Financial Economics, 0, , 1.	1.7	4