

Jaksa Cvitanic

List of Publications by Year in descending order

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46
papers

1,853
citations

471509

17
h-index

330143

37
g-index

51
all docs

51
docs citations

51
times ranked

676
citing authors

#	ARTICLE	IF	CITATIONS
1	Convex Duality in Constrained Portfolio Optimization. <i>Annals of Applied Probability</i> , 1992, 2, 767.	1.3	481
2	Utility maximization in incomplete markets with random endowment. <i>Finance and Stochastics</i> , 2001, 5, 259-272.	1.1	164
3	Optimal consumption choices for a "large" investor. <i>Journal of Economic Dynamics and Control</i> , 1998, 22, 401-436.	1.6	133
4	Leverage decision and manager compensation with choice of effort and volatility. <i>Journal of Financial Economics</i> , 2004, 73, 71-92.	9.0	115
5	Financial Markets Equilibrium with Heterogeneous Agents*. <i>Review of Finance</i> , 2012, 16, 285-321.	6.3	90
6	Contract Theory in Continuous-Time Models. <i>Springer Finance</i> , 2013, , .	0.0	84
7	Optimal portfolio allocation with higher moments. <i>Annals of Finance</i> , 2007, 4, 1-28.	0.8	77
8	Optimal risk-sharing with effort and project choice. <i>Journal of Economic Theory</i> , 2007, 133, 403-440.	1.1	69
9	Dynamic Portfolio Choice with Parameter Uncertainty and the Economic Value of Analysts' Recommendations. <i>Review of Financial Studies</i> , 2006, 19, 1113-1156.	6.8	68
10	Dynamic programming approach to principal-agent problems. <i>Finance and Stochastics</i> , 2018, 22, 1-37.	1.1	67
11	Moral Hazard in Dynamic Risk Management. <i>Management Science</i> , 2017, 63, 3328-3346.	4.1	58
12	Optimal Compensation with Hidden Action and Lump-Sum Payment in a Continuous-Time Model. <i>Applied Mathematics and Optimization</i> , 2009, 59, 99-146.	1.6	54
13	Analytic Pricing of Employee Stock Options. <i>Review of Financial Studies</i> , 2008, 21, 683-724.	6.8	47
14	Price impact and portfolio impact. <i>Journal of Financial Economics</i> , 2011, 100, 201-225.	9.0	46
15	The Law of Large Numbers for self-exciting correlated defaults. <i>Stochastic Processes and Their Applications</i> , 2012, 122, 2781-2810.	0.9	36
16	Implications of the Sharpe ratio as a performance measure in multi-period settings. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 1622-1649.	1.6	33
17	Optimal compensation with adverse selection and dynamic actions. <i>Mathematics and Financial Economics</i> , 2007, 1, 21-55.	1.7	29
18	Asset pricing under optimal contracts. <i>Journal of Economic Theory</i> , 2018, 173, 142-180.	1.1	25

#	ARTICLE	IF	CITATIONS
19	Optimal contracts in continuous-time models. Journal of Applied Mathematics and Stochastic Analysis, 2006, 2006, 1-27.	0.3	20
20	Dynamics of Contract Design with Screening. Management Science, 2013, 59, 1229-1244.	4.1	19
21	Market Microstructure Design and Flash Crashes: A Simulation Approach. Journal of Applied Economics, 2013, 16, 223-250.	1.3	17
22	Relative Extinction of Heterogeneous Agents. B E Journal of Theoretical Economics, 2010, 10, .	0.2	15
23	Achieving Efficiency in Dynamic Contribution Games. American Economic Journal: Microeconomics, 2016, 8, 309-342.	1.2	14
24	Principal-Agent Problems with Exit Options. B E Journal of Theoretical Economics, 2008, 8, .	0.2	10
25	Competition in Portfolio Management: Theory and Experiment. Management Science, 2015, 61, 1868-1888.	4.1	10
26	CREDIT RISK MODELING WITH MISREPORTING AND INCOMPLETE INFORMATION. International Journal of Theoretical and Applied Finance, 2009, 12, 83-112.	0.5	9
27	Optimal contracting with moral hazard and behavioral preferences. Journal of Mathematical Analysis and Applications, 2015, 428, 959-981.	1.0	8
28	A Variational Approach to Contracting under Imperfect Observations. SIAM Journal on Financial Mathematics, 2012, 3, 605-638.	1.3	6
29	On managerial risk-taking incentives when compensation may be hedged against. Mathematics and Financial Economics, 2014, 8, 453-471.	1.7	6
30	Honesty via Choice-Matching. American Economic Review Insights, 2019, 1, 179-192.	3.2	6
31	Beliefs regarding fundamental value and optimal investing. Annals of Finance, 2010, 6, 83-105.	0.8	4
32	Experiments on Asset Pricing Under Delegated Portfolio Management. SSRN Electronic Journal, 2010, , .	0.4	4
33	Optimal contracting with effort and misvaluation. Mathematics and Financial Economics, 2013, 7, 93-128.	1.7	4
34	Optimal Risk Taking with Flexible Income. Management Science, 2007, 53, 1594-1603.	4.1	3
35	Equilibrium Asset Pricing and Portfolio Choice with Heterogeneous Preferences. SSRN Electronic Journal, 2009, , .	0.4	3
36	Game of Duels: Information-Theoretic Axiomatization of Scoring Rules. IEEE Transactions on Information Theory, 2019, 65, 530-537.	2.4	3

#	ARTICLE	IF	CITATIONS
37	Financial Markets Equilibrium with Heterogeneous Agents. SSRN Electronic Journal, 0, , .	0.4	3
38	Nonmyopic optimal portfolios in viable markets. Mathematics and Financial Economics, 2014, 8, 71-108.	1.7	2
39	Optimal Compensation with Adverse Selection and Dynamic Actions. SSRN Electronic Journal, 0, , .	0.4	2
40	Optimal fund menus. Mathematical Finance, 0, , .	1.8	2
41	Markets with random lifetimes and private values: mean reversion and option to trade. Decisions in Economics and Finance, 2015, 38, 1-19.	1.8	1
42	Optimal Fund Menus. SSRN Electronic Journal, 0, , .	0.4	1
43	On Managerial Risk-Taking Incentives When Compensation May Be Hedged Against. SSRN Electronic Journal, 2008, , .	0.4	0
44	The General Risk Sharing Problem. Springer Finance, 2013, , 25-43.	0.0	0
45	Asset Pricing under Optimal Contracts. SSRN Electronic Journal, 0, , .	0.4	0
46	Analytic Pricing of Employee Stock Options. , 2019, , 401-451.		0