

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	Honesty via Choice-Matching. American Economic Review Insights, 2019, 1, 179-192.	3.2	6
2	Game of Duels: Information-Theoretic Axiomatization of Scoring Rules. IEEE Transactions on Information Theory, 2019, 65, 530-537.	2.4	3
3	Analytic Pricing of Employee Stock Options. , 2019, , 401-451.		0
4	Asset pricing under optimal contracts. Journal of Economic Theory, 2018, 173, 142-180.	1.1	25
5	Dynamic programming approach to principal-agent problems. Finance and Stochastics, 2018, 22, 1-37.	1.1	67
6	Moral Hazard in Dynamic Risk Management. Management Science, 2017, 63, 3328-3346.	4.1	58
7	Achieving Efficiency in Dynamic Contribution Games. American Economic Journal: Microeconomics, 2016, 8, 309-342.	1.2	14
8	Competition in Portfolio Management: Theory and Experiment. Management Science, 2015, 61, 1868-1888.	4.1	10
9	Optimal contracting with moral hazard and behavioral preferences. Journal of Mathematical Analysis and Applications, 2015, 428, 959-981.	1.0	8
10	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
11	Nonmyopic optimal portfolios in viable markets. Mathematics and Financial Economics, 2014, 8, 71-108.	1.7	2
12	On managerial risk-taking incentives when compensation may be hedged against. Mathematics and Financial Economics, 2014, 8, 453-471.	1.7	6
13	Contract Theory in Continuous-Time Models. Springer Finance, 2013, , .	0.0	84
14	Market Microstructure Design and Flash Crashes: A Simulation Approach. Journal of Applied Economics, 2013, 16, 223-250.	1.3	17
15	Dynamics of Contract Design with Screening. Management Science, 2013, 59, 1229-1244.	4.1	19
16	Optimal contracting with effort and misvaluation. Mathematics and Financial Economics, 2013, 7, 93-128.	1.7	4
17	The General Risk Sharing Problem. Springer Finance, 2013, , 25-43.	0.0	0
18	Financial Markets Equilibrium with Heterogeneous Agents*. Review of Finance, 2012, 16, 285-321.	6.3	90

#	ARTICLE	IF	CITATIONS
19	The Law of Large Numbers for self-exciting correlated defaults. Stochastic Processes and Their Applications, 2012, 122, 2781-2810.	0.9	36
20	A Variational Approach to Contracting under Imperfect Observations. SIAM Journal on Financial Mathematics, 2012, 3, 605-638.	1.3	6
21	Price impact and portfolio impact. Journal of Financial Economics, 2011, 100, 201-225.	9.0	46
22	Beliefs regarding fundamental value and optimal investing. Annals of Finance, 2010, 6, 83-105.	0.8	4
23	Experiments on Asset Pricing Under Delegated Portfolio Management. SSRN Electronic Journal, 2010, , .	0.4	4
24	Relative Extinction of Heterogeneous Agents. B E Journal of Theoretical Economics, 2010, 10, .	0.2	15
25	Equilibrium Asset Pricing and Portfolio Choice with Heterogeneous Preferences. SSRN Electronic Journal, 2009, , .	0.4	3
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 Compensation with Hidden Action and Lump-Sum Payment in a Continuous-Time Model. Applied Mathematics and Optimization, 2009, 59, 99-146.	1.6	54
28	Implications of the Sharpe ratio as a performance measure in multi-period settings. Journal of Economic Dynamics and Control, 2008, 32, 1622-1649.	1.6	33
29	Principal-Agent Problems with Exit Options. B E Journal of Theoretical Economics, 2008, 8, .	0.2	10
30	Analytic Pricing of Employee Stock Options. Review of Financial Studies, 2008, 21, 683-724.	6.8	47
31	On Managerial Risk-Taking Incentives When Compensation May Be Hedged Against. SSRN Electronic Journal, 2008, , .	0.4	0
32	Optimal Risk Taking with Flexible Income. Management Science, 2007, 53, 1594-1603.	4.1	3
33	Optimal risk-sharing with effort and project choice. Journal of Economic Theory, 2007, 133, 403-440.	1.1	69
34	Optimal portfolio allocation with higher moments. Annals of Finance, 2007, 4, 1-28.	0.8	77
35	Optimal compensation with adverse selection and dynamic actions. Mathematics and Financial Economics, 2007, 1, 21-55.	1.7	29
36	Optimal contracts in continuous-time models. Journal of Applied Mathematics and Stochastic Analysis, 2006, 2006, 1-27.	0.3	20

#	ARTICLE	IF	CITATIONS
37	Dynamic Portfolio Choice with Parameter Uncertainty and the Economic Value of Analysts's Recommendations. Review of Financial Studies, 2006, 19, 1113-1156.	6.8	68
38	Leverage decision and manager compensation with choice of effort and volatility. Journal of Financial Economics, 2004, 73, 71-92.	9.0	115
39	Utility maximization in incomplete markets with random endowment. Finance and Stochastics, 2001, 5, 259-272.	1.1	164
40	Optimal consumption choices for a "large" investor. Journal of Economic Dynamics and Control, 1998, 22, 401-436.	1.6	133
41	Convex Duality in Constrained Portfolio Optimization. Annals of Applied Probability, 1992, 2, 767.	1.3	481
42	Asset Pricing under Optimal Contracts. SSRN Electronic Journal, 0, , .	0.4	0
43	Financial Markets Equilibrium with Heterogeneous Agents. SSRN Electronic Journal, 0, , .	0.4	3
44	Optimal Fund Menus. SSRN Electronic Journal, 0, , .	0.4	1
45	Optimal Compensation with Adverse Selection and Dynamic Actions. SSRN Electronic Journal, 0, , .	0.4	2
46	Optimal fund menus. Mathematical Finance, 0, , .	1.8	2