Michael Mania

List of Publications by Year
in descending order

19 papers	349 citations	1040056 9 h-index	940533 16 g-index
19 all docs	19 docs citations	19 times ranked	103 citing authors

#	Article	IF	Citations
1	Dynamic exponential utility indifference valuation. Annals of Applied Probability, 2005, 15, 2113.	1.3	132
2	Backward Stochastic PDE and Imperfect Hedging. International Journal of Theoretical and Applied Finance, 2003, 06, 663-692.	0.5	40
3	A semimartingale BSDE related to the minimal entropy martingale measure. Finance and Stochastics, 2003, 7, 385-402.	1.1	36
4	A Semimartingale Bellman Equation and the Variance-Optimal Martingale Measure. Georgian Mathematical Journal, 2000, 7, 765-792.	0.6	26
5	Exponential utility maximization under partial information. Finance and Stochastics, 2010, 14, 419-448.	1.1	22
6	Backward stochastic partial differential equations related to utility maximization and hedging. Journal of Mathematical Sciences, 2008, 153, 291-380.	0.4	19
7	A Unified Characterization of ?-Optimal and Minimal Entropy Martingale Measures by Semimartingale Backward Equations. Georgian Mathematical Journal, 2003, 10, 289-310.	0.6	18
8	Mean-Variance Hedging Under Partial Information. SIAM Journal on Control and Optimization, 2008, 47, 2381-2409.	2.1	16
9	Backward stochastic PDEs related to the utility maximization problem. Georgian Mathematical Journal, 2010, 17, 705-740.	0.6	9
10	On functions transforming a Wiener process into a semimartingale. Probability Theory and Related Fields, 1997, 109, 57-76.	1.8	6
11	A Bayesian-martingale approach to the general disorder problem. Stochastic Processes and Their Applications, 2007, 117, 1093-1120.	0.9	6
12	New Proofs of Some Results on Bounded Mean Oscillation Martingales Using Backward Stochastic Differential Equations. Journal of Theoretical Probability, 2014, 27, 1213-1228.	0.8	6
13	Semimartingale Functions of a Class of Diffusion Processes. Theory of Probability and Its Applications, 2001, 45, 337-343.	0.3	5
14	L 2-approximating Pricing under Restricted Information. Applied Mathematics and Optimization, 2009, 60, 39-70.	1.6	4
15	A probabilistic method of solving Lobachevskyâ€™s functional equation. Aequationes Mathematicae, 2021, 95, 237-243.	0.8	2
16	On Regularity of Primal and Dual Dynamic Value Functions Related to Investment Problems and Their Representations as Backward Stochastic PDE Solutions. SIAM Journal on Financial Mathematics, 2017, 8, 483-503.	1.3	1
17	Functional equations and martingales. Aequationes Mathematicae, 2022, 96, 221-241.	0.8	1
18	Connections between a system of forwardâ€“backward SDEs and backward stochastic PDEs related to the utility maximization problem. Transactions of A Razmadze Mathematical Institute, 2018, 172, 429-439.	0.7	0

#	Article	IF	Citations
19	Martingale transformations of Brownian motion with application to functional equations. Stochastics, 0, , 1-19.	1.1	0