

# Michael Mania

## List of Publications by Year in descending order

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

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