Raquel BalbÃ¡s

List of Publications by Year
in descending order

20 papers	220 citations	1163117 8 h-index	1058476 14 g-index
20 all docs	20 docs citations	20 times ranked	102 citing authors

#	Article	IF	Citations
1	Optimal reinsurance under risk and uncertainty. Insurance: Mathematics and Economics, 2015, 60, 61-74.	1.2	49
2	Portfolio choice and optimal hedging with general risk functions: A simplex-like algorithm. European Journal of Operational Research, 2009, 192, 603-620.	5.7	25
3	Extending pricing rules with general risk functions. European Journal of Operational Research, 2010, 201, 23-33.	5.7	24
4	CAPM and APT-like models with risk measures. Journal of Banking and Finance, 2010, 34, 1166-1174.	2.9	21
5	Good deals and benchmarks in robust portfolio selection. European Journal of Operational Research, 2016, 250, 666-678.	5.7	18
6	Minimizing measures of risk by saddle point conditions. Journal of Computational and Applied Mathematics, 2010, 234, 2924-2931.	2.0	13
7	Differential equations connecting VaR and CVaR. Journal of Computational and Applied Mathematics, 2017, 326, 247-267.	2.0	10
8	VaR as the CVaR sensitivity: Applications in risk optimization. Journal of Computational and Applied Mathematics, 2017, 309, 175-185.	2.0	9
9	Golden options in financial mathematics. Mathematics and Financial Economics, 2019, 13, 637-659.	1.7	9
10	Outperforming benchmarks with their derivatives: theory and empirical evidence. Journal of Risk, 2016, 18, 25-52.	0.1	9
11	Omega ratio optimization with actuarial and financial applications. European Journal of Operational Research, 2021, 292, 376-387.	5.7	8
12	Vector Risk Functions. Mediterranean Journal of Mathematics, 2012, 9, 563-574.	0.8	7
13	Good deals in markets with friction. Quantitative Finance, 2013, 13, 827-836.	1.7	7
14	Compatibility between pricing rules and risk measures: The CCVaR. Revista De La Real Academia De Ciencias Exactas, Fisicas Y Naturales - Serie A: Matematicas, 2009, 103, 251-264.	1.2	4
15	Pareto efficient buy and hold investment strategies under order book linked constraints. Annals of Operations Research, 2022, 311, 945-965.	4.1	2
16	Risk transference constraints in optimal reinsurance. Insurance: Mathematics and Economics, 2022, 103, 27-40.	1.2	2
17	Risk-neutral valuation with infinitely many trading dates. Mathematical and Computer Modelling, 2007, 45, 1308-1318.	2.0	1
18	Minimax strategies and duality with applications in financial mathematics. Revista De La Real Academia De Ciencias Exactas, Fisicas Y Naturales - Serie A: Matematicas, 2011, 105, 291-303.	1.2	1

#	Article	IF	Citations
19	Minimizing Vector Risk Measures. Lecture Notes in Economics and Mathematical Systems, 2010, , 55-69.	0.3	1
20	Building good deals with arbitrage-free discrete time pricing models. The Spanish Review of Financial Economics, 2012, 10, 53-61.	0.8	0