Constantinos Kardaras

List of Publications by Year
in descending order

30 papers	801 citations	840776 11 h-index	580821 25 g-index
31 all docs	31 docs citations	31 times ranked	209 citing authors

#	Article	IF	Citations
1	The numÃ©raire portfolio in semimartingale financial models. Finance and Stochastics, 2007, 11, 447-493.	1.1	273
2	Diversity and relative arbitrage in equity markets. Finance and Stochastics, 2005, 9, 1-27.	1.1	74
3	Market viability via absence of arbitrage of the first kind. Finance and Stochastics, 2012, 16, 651-667.	1.1	61
4	ROBUST FUNDAMENTAL THEOREM FOR CONTINUOUS PROCESSES. Mathematical Finance, 2017, 27, 963-987.	1.8	56
5	On the semimartingale property of discounted asset-price processes. Stochastic Processes and Their Applications, 2011, 121, 2678-2691.	0.9	33
6	No arbitrage of the first kind and local martingale numÃ©raires. Finance and Stochastics, 2016, 20, 1097-1108.	1.1	32
7	NumÃ©raire-invariant preferences in financial modeling. Annals of Applied Probability, 2010, 20, .	1.3	26
8	On the closure in the Emery topology of semimartingale wealth-process sets. Annals of Applied Probability, 2013, 23, .	1.3	26
9	Arbitrage of the first kind and filtration enlargements in semimartingale financial models. Stochastic Processes and Their Applications, 2016, 126, 1761-1784.	0.9	24
10	Equilibrium in risk-sharing games. Finance and Stochastics, 2017, 21, 815-865.	1.1	18
11	Valuation Equations for Stochastic Volatility Models. SIAM Journal on Financial Mathematics, 2012, 3, 351-373.	1.3	17
12	Minimizing the Expected Market Time to Reach a Certain Wealth Level. SIAM Journal on Financial Mathematics, 2010, 1, 16-29.	1.3	12
13	A structural characterization of numÃ©raires of convex sets of nonnegative random variables. Positivity, 2012, 16, 245-253.	0.7	12
14	Strict local martingale deflators and valuing American call-type options. Finance and Stochastics, 2012, 16, 275-291.	1.1	12
15	Abstract, classic, and explicit turnpikes. Finance and Stochastics, 2014, 18, 75-114.	1.1	12
16	On the characterisation of honest times that avoid all stopping times. Stochastic Processes and Their Applications, 2014, 124, 373-384.	0.9	9
17	THE NUMÃ‰RAIRE PROPERTY AND LONGâ€TERM GROWTH OPTIMALITY FOR DRAWDOWNâ€CONSTRAINED INVESTMENTS. Mathematical Finance, 2017, 27, 68-95.	1.8	9
18	Efficient Estimation of One-Dimensional Diffusion First Passage Time Densities via Monte Carlo Simulation. Journal of Applied Probability, 2011, 48, 699-712.	0.7	8

#	Article	IF	Citations
19	The continuous behavior of the numÃ©raire portfolio under small changes in information structure, probabilistic views and investment constraints. Stochastic Processes and Their Applications, 2010, 120, 331-347.	0.9	6
20	Valuation and Parities for Exchange Options. SIAM Journal on Financial Mathematics, 2015, 6, 140-157.	1.3	6
21	Balance, growth and diversity of financial markets. Annals of Finance, 2008, 4, 369-397.	0.8	5
22	Uniform integrability and local convexity inL0. Journal of Functional Analysis, 2014, 266, 1913-1927.	1.4	5
23	Projections of scaled Bessel processs. Electronic Communications in Probability, 2019, 24, .	0.4	5
24	Maximum penalized quasi-likelihood estimation of the diffusion function. Quantitative Finance, 2011, 11, 1675-1684.	1.7	4
25	Continuous-time perpetuities and time reversal of diffusions. Finance and Stochastics, 2017, 21, 65-110.	1.1	4
26	Filtration shrinkage, the structure of deflators, and failure of market completeness. Finance and Stochastics, 2020, 24, 871-901.	1.1	4
27	Effective risk aversion in thin riskâ€sharing markets. Mathematical Finance, 2020, 30, 1565-1590.	1.8	3
28	Maximality and numÃ©raires in convex sets of nonnegative random variables. Journal of Functional Analysis, 2015, 268, 3219-3231.	1.4	2
29	Ergodic robust maximization of asymptotic growth. Annals of Applied Probability, 2021, 31, .	1.3	2
30	Effective Risk Aversion in Thin Risk-Sharing Markets. SSRN Electronic Journal, 0, , .	0.4	0