

Constantinos Kardaras

List of Publications by Year in descending order

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Version: 2024-02-01

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	Ergodic robust maximization of asymptotic growth. <i>Annals of Applied Probability</i> , 2021, 31, .	1.3	2
2	Filtration shrinkage, the structure of deflators, and failure of market completeness. <i>Finance and Stochastics</i> , 2020, 24, 871-901.	1.1	4
3	Effective risk aversion in thin risk-sharing markets. <i>Mathematical Finance</i> , 2020, 30, 1565-1590.	1.8	3
4	Projections of scaled Bessel processes. <i>Electronic Communications in Probability</i> , 2019, 24, .	0.4	5
5	THE NUMAIRE PROPERTY AND LONG-TERM GROWTH OPTIMALITY FOR DRAWDOWN-CONSTRAINED INVESTMENTS. <i>Mathematical Finance</i> , 2017, 27, 68-95.	1.8	9
6	ROBUST FUNDAMENTAL THEOREM FOR CONTINUOUS PROCESSES. <i>Mathematical Finance</i> , 2017, 27, 963-987.	1.8	56
7	Equilibrium in risk-sharing games. <i>Finance and Stochastics</i> , 2017, 21, 815-865.	1.1	18
8	Continuous-time perpetuities and time reversal of diffusions. <i>Finance and Stochastics</i> , 2017, 21, 65-110.	1.1	4
9	Arbitrage of the first kind and filtration enlargements in semimartingale financial models. <i>Stochastic Processes and Their Applications</i> , 2016, 126, 1761-1784.	0.9	24
10	No arbitrage of the first kind and local martingale numeraires. <i>Finance and Stochastics</i> , 2016, 20, 1097-1108.	1.1	32
11	Valuation and Parities for Exchange Options. <i>SIAM Journal on Financial Mathematics</i> , 2015, 6, 140-157.	1.3	6
12	Maximality and numeraires in convex sets of nonnegative random variables. <i>Journal of Functional Analysis</i> , 2015, 268, 3219-3231.	1.4	2
13	Abstract, classic, and explicit turnpikes. <i>Finance and Stochastics</i> , 2014, 18, 75-114.	1.1	12
14	Uniform integrability and local convexity in L^0 . <i>Journal of Functional Analysis</i> , 2014, 266, 1913-1927.	1.4	5
15	On the characterisation of honest times that avoid all stopping times. <i>Stochastic Processes and Their Applications</i> , 2014, 124, 373-384.	0.9	9
16	On the closure in the Emery topology of semimartingale wealth-process sets. <i>Annals of Applied Probability</i> , 2013, 23, .	1.3	26
17	Valuation Equations for Stochastic Volatility Models. <i>SIAM Journal on Financial Mathematics</i> , 2012, 3, 351-373.	1.3	17
18	Market viability via absence of arbitrage of the first kind. <i>Finance and Stochastics</i> , 2012, 16, 651-667.	1.1	61

#	ARTICLE	IF	CITATIONS
19	A structural characterization of numéraire convex sets of nonnegative random variables. Positivity, 2012, 16, 245-253.	0.7	12
20	Strict local martingale deflators and valuing American call-type options. Finance and Stochastics, 2012, 16, 275-291.	1.1	12
21	On the semimartingale property of discounted asset-price processes. Stochastic Processes and Their Applications, 2011, 121, 2678-2691.	0.9	33
22	Maximum penalized quasi-likelihood estimation of the diffusion function. Quantitative Finance, 2011, 11, 1675-1684.	1.7	4
23	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
24	Numéraire-invariant preferences in financial modeling. Annals of Applied Probability, 2010, 20, .	1.3	26
25	The continuous behavior of the numéraire portfolio under small changes in information structure, probabilistic views and investment constraints. Stochastic Processes and Their Applications, 2010, 120, 331-347.	0.9	6
26	Minimizing the Expected Market Time to Reach a Certain Wealth Level. SIAM Journal on Financial Mathematics, 2010, 1, 16-29.	1.3	12
27	Balance, growth and diversity of financial markets. Annals of Finance, 2008, 4, 369-397.	0.8	5
28	The numéraire portfolio in semimartingale financial models. Finance and Stochastics, 2007, 11, 447-493.	1.1	273
29	Diversity and relative arbitrage in equity markets. Finance and Stochastics, 2005, 9, 1-27.	1.1	74
30	Effective Risk Aversion in Thin Risk-Sharing Markets. SSRN Electronic Journal, 0, , .	0.4	0