Scott P Robertson

List of Publications by Year
in descending order

20 papers	177 citations	1478505 6 h-index	1199594 12 g-index
20 all docs	20 docs citations	20 times ranked	64 citing authors

#	Article	IF	Citations
1	Optimal investment, derivative demand, and arbitrage under price impact. Mathematical Finance, 2021, 31, 3-35.	1.8	0
2	Ergodic robust maximization of asymptotic growth. Annals of Applied Probability, 2021, 31, .	1.3	2
3	Optimal investment and pricing in the presence of defaults. Mathematical Finance, 2020, 30, 577-620.	1.8	1
4	Dynamic Noisy Rational Expectations Equilibrium With Insider Information. Econometrica, 2020, 88, 2697-2737.	4.2	5
5	INDIFFERENCE PRICING FOR CONTINGENT CLAIMS: LARGE DEVIATIONS EFFECTS. Mathematical Finance, 2018, 28, 335-371.	1.8	1
6	PRICING FOR LARGE POSITIONS IN CONTINGENT CLAIMS. Mathematical Finance, 2017, 27, 746-778.	1.8	7
7	Endogenous current coupons. Finance and Stochastics, 2017, 21, 1027-1071.	1.1	0
8	The pricing of contingent claims and optimal positions in asymptotically complete markets. Annals of Applied Probability, 2017, 27, .	1.3	4
9	Long-Term Optimal Investment in Matrix Valued Factor Models. SIAM Journal on Financial Mathematics, 2017, 8, 400-434.	1.3	4
10	Continuous-time perpetuities and time reversal of diffusions. Finance and Stochastics, 2017, 21, 65-110.	1.1	4
11	Large Time Behavior of Solutions to SemiLinear Equations with Quadratic Growth in the Gradient. SIAM Journal on Control and Optimization, 2015, 53, 185-212.	2.1	8
12	STATIC FUND SEPARATION OF LONGâ€TERM INVESTMENTS. Mathematical Finance, 2015, 25, 789-826.	1.8	5
13	Abstract, classic, and explicit turnpikes. Finance and Stochastics, 2014, 18, 75-114.	1.1	12
14	Robust maximization of asymptotic growth. Annals of Applied Probability, 2012, 22, .	1.3	8
15	Portfolios and risk premia for the long run. Annals of Applied Probability, 2012, 22, .	1.3	54
16	Abstract, Classic, and Explicit Turnpikes. SSRN Electronic Journal, 2011, , .	0.4	2
17	Sample path Large Deviations and optimal importance sampling for stochastic volatility models. Stochastic Processes and Their Applications, 2010, 120, 66-83.	0.9	25
18	Optimal importance sampling with explicit formulas inÂcontinuous time. Finance and Stochastics, 2007, 12, 1-19.	1.1	34

#	Article	IF	Citations
19	Static Fund Separation of Long Term Investments. SSRN Electronic Journal, 0, , .	0.4	0
20	Optimal Investment, Derivative Demand and Arbitrage Under Price Impact. SSRN Electronic Journal, 0, , .	0.4	1