Marco Frittelli

List of Publications by Year
in descending order

36 papers	1,939 citations	516710 16 h-index	454955 30 g-index
36 all docs	36 docs citations	36 times ranked	570 citing authors

#	Article	IF	Citations
1	Putting order in risk measures. Journal of Banking and Finance, 2002, 26, 1473-1486.	2.9	506
2	The Minimal Entropy Martingale Measure and the Valuation Problem in Incomplete Markets. Mathematical Finance, 2000, 10, 39-52.	1.8	414
3	On the Existence of Minimax Martingale Measures. Mathematical Finance, 2002, 12, 1-21.	1.8	123
4	RISK MEASURES AND CAPITAL REQUIREMENTS FOR PROCESSES. Mathematical Finance, 2006, 16, 589-612.	1.8	122
5	Law invariant convex risk measures. , 2005, , 33-46.		100
6	Introduction to a theory of value coherent with the no-arbitrage principle. Finance and Stochastics, 2000, 4, 275-297.	1.1	83
7	A unified approach to systemic risk measures via acceptance sets. Mathematical Finance, 2019, 29, 329-367.	1.8	70
8	A unified framework for utility maximization problems: An Orlicz space approach. Annals of Applied Probability, 2008, 18, .	1.3	61
9	Utility maximization in incomplete markets for unbounded processes. Finance and Stochastics, 2005, 9, 493-517.	1.1	60
10	On the Extension of the Namioka-Klee Theorem and on the Fatou Property for Risk Measures. , 2009, , 1-28.		47
11	Dual Representation of Quasi-convex Conditional Maps. SIAM Journal on Financial Mathematics, 2011, 2, 357-382.	1.3	43
12	RISK MEASURES ON AND VALUE AT RISK WITH PROBABILITY/LOSS FUNCTION. Mathematical Finance, 2014, 24, 442-463.	1.8	36
13	Universal arbitrage aggregator in discrete-time markets under uncertainty. Finance and Stochastics, 2016, 20, 1-50.	1.1	32
14	Model-free superhedging duality. Annals of Applied Probability, 2017, 27, .	1.3	31
15	Pointwise Arbitrage Pricing Theory in Discrete Time. Mathematics of Operations Research, 2019, 44, 1034-1057.	1.3	31
16	INDIFFERENCE PRICE WITH GENERAL SEMIMARTINGALES. Mathematical Finance, 2011, 21, 423-446.	1.8	29
17	CONDITIONAL CERTAINTY EQUIVALENT. International Journal of Theoretical and Applied Finance, 2011, 14, 41-59.	0.5	27
18	On the super replication price of unbounded claims. Annals of Applied Probability, 2004, 14, 1970.	1.3	20

#	Article	IF	Citations
19	Complete duality for quasiconvex dynamic risk measures on modules of the <i>L</i> ^{<i>p</i>}-type. Statistics and Risk Modeling, 2014, 31, 103-128.	1.0	16
20	The supermartingale property of the optimal wealth process for general semimartingales. Finance and Stochastics, 2007, 11, 253-266.	1.1	14
21	On fairness of systemic risk measures. Finance and Stochastics, 2020, 24, 513-564.	1.1	11
22	SOME REMARKS ON ARBITRAGE AND PREFERENCES IN SECURITIES MARKET MODELS. Mathematical Finance, 2004, 14, 351-357.	1.8	10
23	Conditionally evenly convex sets and evenly quasi-convex maps. Journal of Mathematical Analysis and Applications, 2014, 413, 169-184.	1.0	10
24	ON THE PENALTY FUNCTION AND ON CONTINUITY PROPERTIES OF RISK MEASURES. International Journal of Theoretical and Applied Finance, 2011, 14, 163-185.	0.5	8
25	Arbitrage and Free Lunch in a General Financial Market Model; The Fundamental Theorem of Asset Pricing. The IMA Volumes in Mathematics and Its Applications, 1995, , 89-92.	0.5	8
26	Almost sure characterization of Martingales. Stochastic and Stochastics Reports, 1994, 49, 181-190.	0.6	7
27	Conditional Systemic Risk Measures. SIAM Journal on Financial Mathematics, 2021, 12, 1459-1507.	1.3	7
28	Dominated families of martingale, supermartingale and quasimartingale laws. Stochastic Processes and Their Applications, 1996, 63, 265-277.	0.9	3
29	Systemic optimal risk transfer equilibrium. Mathematics and Financial Economics, 2021, 15, 233-274.	1.7	3
30	CONDITIONAL CERTAINTY EQUIVALENT. , 2012, , 307-325.		2
31	Disentangling price, risk and model risk: V&R measures. Mathematics and Financial Economics, 2018, 12, 219-247.	1.7	2
32	Real-Valued Systemic Risk Measures. Mathematics, 2021, 9, 1016.	2.2	2
33	Scientific research measures. Journal of the Association for Information Science and Technology, 2016, 67, 3051-3063.	2.9	1
34	ON THE PENALTY FUNCTION AND ON CONTINUITY PROPERTIES OF RISK MEASURES. , 2012, , 283-305.		0
35	Short Communication: Robust Market-Adjusted Systemic Risk Measures. SIAM Journal on Financial Mathematics, 2021, 12, SC70-SC82.	1.3	0
36	Scientific Research Measures. SSRN Electronic Journal, 0, , .	0.4	0