Marco Frittelli

List of Publications by Year
in descending order

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Version: 2024-02-01

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	Real-Valued Systemic Risk Measures. Mathematics, 2021, 9, 1016.	2.2	2
2	Systemic optimal risk transfer equilibrium. Mathematics and Financial Economics, 2021, 15, 233-274.	1.7	3
3	Short Communication: Robust Market-Adjusted Systemic Risk Measures. SIAM Journal on Financial Mathematics, 2021, 12, SC70-SC82.	1.3	0
4	Conditional Systemic Risk Measures. SIAM Journal on Financial Mathematics, 2021, 12, 1459-1507.	1.3	7
5	On fairness of systemic risk measures. Finance and Stochastics, 2020, 24, 513-564.	1.1	11
6	Pointwise Arbitrage Pricing Theory in Discrete Time. Mathematics of Operations Research, 2019, 44, 1034-1057.	1.3	31
7	A unified approach to systemic risk measures via acceptance sets. Mathematical Finance, 2019, 29, 329-367.	1.8	70
8	Disentangling price, risk and model risk: V&R measures. Mathematics and Financial Economics, 2018, 12, 219-247.	1.7	2
9	Model-free superhedging duality. Annals of Applied Probability, 2017, 27, .	1.3	31
10	Scientific research measures. Journal of the Association for Information Science and Technology, 2016, 67, 3051-3063.	2.9	1
11	Universal arbitrage aggregator in discrete-time markets under uncertainty. Finance and Stochastics, 2016, 20, 1-50.	1.1	32
12	RISK MEASURES ON AND VALUE AT RISK WITH PROBABILITY/LOSS FUNCTION. Mathematical Finance, 2014, 24, 442-463.	1.8	36
13	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
14	Conditionally evenly convex sets and evenly quasi-convex maps. Journal of Mathematical Analysis and Applications, 2014, 413, 169-184.	1.0	10
15	ON THE PENALTY FUNCTION AND ON CONTINUITY PROPERTIES OF RISK MEASURES. , 2012, , 283-305.		0
16	CONDITIONAL CERTAINTY EQUIVALENT. , 2012, , 307-325.		2
17	INDIFFERENCE PRICE WITH GENERAL SEMIMARTINGALES. Mathematical Finance, 2011, 21, 423-446.	1.8	29
18	Dual Representation of Quasi-convex Conditional Maps. SIAM Journal on Financial Mathematics, 2011, 2, 357-382.	1.3	43

#	ARTICLE	IF	CITATIONS
19	CONDITIONAL CERTAINTY EQUIVALENT. International Journal of Theoretical and Applied Finance, 2011, 14, 41-59.	0.5	27
20	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
21	On the Extension of the Namioka-Klee Theorem and on the Fatou Property for Risk Measures. , 2009, , 1-28.		47
22	A unified framework for utility maximization problems: An Orlicz space approach. Annals of Applied Probability, 2008, 18, .	1.3	61
23	The supermartingale property of the optimal wealth process for general semimartingales. Finance and Stochastics, 2007, 11, 253-266.	1.1	14
24	RISK MEASURES AND CAPITAL REQUIREMENTS FOR PROCESSES. Mathematical Finance, 2006, 16, 589-612.	1.8	122
25	Utility maximization in incomplete markets for unbounded processes. Finance and Stochastics, 2005, 9, 493-517.	1.1	60
26	Law invariant convex risk measures. , 2005, , 33-46.		100
27	On the super replication price of unbounded claims. Annals of Applied Probability, 2004, 14, 1970.	1.3	20
28	SOME REMARKS ON ARBITRAGE AND PREFERENCES IN SECURITIES MARKET MODELS. Mathematical Finance, 2004, 14, 351-357.	1.8	10
29	Putting order in risk measures. Journal of Banking and Finance, 2002, 26, 1473-1486.	2.9	506
30	On the Existence of Minimax Martingale Measures. Mathematical Finance, 2002, 12, 1-21.	1.8	123
31	The Minimal Entropy Martingale Measure and the Valuation Problem in Incomplete Markets. Mathematical Finance, 2000, 10, 39-52.	1.8	414
32	Introduction to a theory of value coherent with the no-arbitrage principle. Finance and Stochastics, 2000, 4, 275-297.	1.1	83
33	Dominated families of martingale, supermartingale and quasimartingale laws. Stochastic Processes and Their Applications, 1996, 63, 265-277.	0.9	3
34	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
35	Almost sure characterization of Martingales. Stochastic and Stochastics Reports, 1994, 49, 181-190.	0.6	7
36	Scientific Research Measures. SSRN Electronic Journal, 0, , .	0.4	0