Eduard Kromer

List of Publications by Year
in descending order

11 papers	80 citations	2258001 3 h-index	1720014 7 g-index
11 all docs	11 docs citations	11 times ranked	47 citing authors

#	Article	IF	Citations
1	Path-dependent BSDEs with jumps and their connection to PPIDEs. Stochastics and Dynamics, 2017, 17, 1750036.	1.2	4
2	DIFFERENTIABILITY OF BSVIEs AND DYNAMIC CAPITAL ALLOCATIONS. International Journal of Theoretical and Applied Finance, 2017, 20, 1750047.	0.5	18
3	A note on optimal risk sharing onLpspaces. Operations Research Letters, 2016, 44, 202-207.	0.7	1
4	REPRESENTATION OF BSDE-BASED DYNAMIC RISK MEASURES AND DYNAMIC CAPITAL ALLOCATIONS. International Journal of Theoretical and Applied Finance, 2014, 17, 1450032.	0.5	9
5	Suitability of capital allocations for performance measurement. Journal of Risk, 2014, 16, 31-58.	0.1	9
6	Rewardâ€“risk ratios. Journal of Investment Strategies, 2013, 3, 3-18.	0.1	22
7	Ordered contribution allocations: theoretical properties and applications. Journal of Risk, 2011, 14, 123-135.	0.1	8
8	Classical Differentiability of BSVIEs and Dynamic Capital Allocations. SSRN Electronic Journal, 0, , .	0.4	3
9	Representation of BSDE-Based Dynamic Risk Measures and Dynamic Capital Allocations. SSRN Electronic Journal, 0, , .	0.4	1
10	Systemic Risk Measures on General Probability Spaces. SSRN Electronic Journal, 0, , .	0.4	5
11	Path-Dependent Backward Stochastic Differential Equations with Jumps. SSRN Electronic Journal, 0, , .	0.4	0