Marco Maggis

List of Publications by Year
in descending order

14 papers	244 citations	1163117 8 h-index	1125743 13 g-index
15 all docs	15 docs citations	15 times ranked	109 citing authors

#	Article	IF	Citations
1	Dual Representation of Quasi-convex Conditional Maps. SIAM Journal on Financial Mathematics, 2011, 2, 357-382.	1.3	43
2	RISK MEASURES ON AND VALUE AT RISK WITH PROBABILITY/LOSS FUNCTION. Mathematical Finance, 2014, 24, 442-463.	1.8	36
3	Universal arbitrage aggregator in discrete-time markets under uncertainty. Finance and Stochastics, 2016, 20, 1-50.	1.1	32
4	Model-free superhedging duality. Annals of Applied Probability, 2017, 27, .	1.3	31
5	Pointwise Arbitrage Pricing Theory in Discrete Time. Mathematics of Operations Research, 2019, 44, 1034-1057.	1.3	31
6	CONDITIONAL CERTAINTY EQUIVALENT. International Journal of Theoretical and Applied Finance, 2011, 14, 41-59.	0.5	27
7	Complete duality for quasiconvex dynamic risk measures on modules of the L^p-type. Statistics and Risk Modeling, 2014, 31, 103-128.	1.0	16
8	Conditionally evenly convex sets and evenly quasi-convex maps. Journal of Mathematical Analysis and Applications, 2014, 413, 169-184.	1.0	10
9	Fatou closedness under model uncertainty. Positivity, 2018, 22, 1325-1343.	0.7	8
10	A Goal Programming Model with Satisfaction Function for Risk Management and Optimal Portfolio Diversification. Infor, 2012, 50, 117-126.	0.6	4
11	CONDITIONAL CERTAINTY EQUIVALENT. , 2012, , 307-325.		2
12	Disentangling price, risk and model risk: V&R measures. Mathematics and Financial Economics, 2018, 12, 219-247.	1.7	2
13	Arbitrage-free modeling under Knightian uncertainty. Mathematics and Financial Economics, 2020, 14, 635-659.	1.7	1
14	Stochastic dynamic utilities and intertemporal preferences. Mathematics and Financial Economics, 2021, 15, 611-638.	1.7	0