

# Robust portfolio choice with stochastic interest rates

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Portfolio Choice with Stochastic Interest Rates and Learning About Stock Return Predictability. SSRN Electronic Journal, 2014, , .	0.4	0
2	Portfolio management with stochastic interest rates and inflation ambiguity. Annals of Finance, 2014, 10, 419-455.	0.8	40
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5	Robust Pricing of Fixed Income Securities. SSRN Electronic Journal, 2016, , .	0.4	4
6	How suboptimal are linear sharing rules?. Annals of Finance, 2016, 12, 221-243.	0.8	11
7	Model misspecification and pricing of illiquid claims. Finance Research Letters, 2016, 18, 242-249.	6.7	2
8	Robust equilibrium reinsurance-investment strategy for a mean- $\sigma$ variance insurer in a model with jumps. Insurance: Mathematics and Economics, 2016, 66, 138-152.	1.2	91
9	Portfolio choice with stochastic interest rates and learning about stock return predictability. International Review of Economics and Finance, 2016, 41, 347-370.	4.5	9
10	Robust optimal investment and proportional reinsurance toward joint interests of the insurer and the reinsurer. Communications in Statistics - Theory and Methods, 2017, 46, 10733-10757.	1.0	20
11	Tail Risk and Robust Portfolio Decisions. SSRN Electronic Journal, 2017, , .	0.4	1
12	Robust optimal investment strategy for an AAM of DC pension plans with stochastic interest rate and stochastic volatility. Insurance: Mathematics and Economics, 2018, 80, 67-83.	1.2	40
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20	Dynamic portfolio strategies under a fully correlated jump-diffusion process. Annals of Finance, 2019, 15, 421-453.	0.8	1
21	Life-Cycle Planning with Ambiguous Economics and Mortality Risks. North American Actuarial Journal, 2019, 23, 598-625.	1.4	5
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24	Stock Return Uncertainty and Life Insurance. Mathematical Problems in Engineering, 2020, 2020, 1-14.	1.1	0
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50	Robust optimal dynamic reinsurance policies under the mean-RVaR premium principle. <i>Communications in Statistics - Theory and Methods</i> , 0, , 1-31.	1.0	0
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