Massimo Marinacci

List of Publications by Year
in descending order

87 papers	6,956 citations	159525 30 h-index	91828 69 g-index
89 all docs	89 docs citations	89 times ranked	1652 citing authors

#	Article	IF	Citations
1	A Smooth Model of Decision Making under Ambiguity. Econometrica, 2005, 73, 1849-1892.	2.6	1,456
2	Ambiguity Aversion, Robustness, and the Variational Representation of Preferences. Econometrica, 2006, 74, 1447-1498.	2.6	802
3	Differentiating ambiguity and ambiguity attitude. Journal of Economic Theory, 2004, 118, 133-173.	0.5	695
4	Ambiguity Made Precise: A Comparative Foundation. Journal of Economic Theory, 2002, 102, 251-289.	0.5	375
5	PORTFOLIO SELECTION WITH MONOTONE MEANâ€VARIANCE PREFERENCES. Mathematical Finance, 2009, 19, 487-521.	0.9	276
6	Recursive smooth ambiguity preferences. Journal of Economic Theory, 2009, 144, 930-976.	0.5	262
7	Dynamic variational preferences. Journal of Economic Theory, 2006, 128, 4-44.	0.5	201
8	Objective and Subjective Rationality in a Multiple Prior Model. Econometrica, 2010, 78, 755-770.	2.6	171
9	Risk, Ambiguity, and the Separation of Utility and Beliefs. Mathematics of Operations Research, 2001, 26, 864-890.	0.8	128
10	Limit Laws for Non-additive Probabilities and Their Frequentist Interpretation. Journal of Economic Theory, 1999, 84, 145-195.	0.5	127
11	A Subjective Spin on Roulette Wheels. Econometrica, 2003, 71, 1897-1908.	2.6	117
12	Alpha as Ambiguity: Robust Mean-Variance Portfolio Analysis. Econometrica, 2013, 81, 1075-1113.	2.6	115
13	Ambiguous Games. Games and Economic Behavior, 2000, 31, 191-219.	0.4	113
14	A Smooth Model of Decision Making under Ambiguity. SSRN Electronic Journal, 2003, , .	0.4	106
15	A strong law of large numbers for capacities. Annals of Probability, 2005, 33, 1171.	0.8	95
16	MODEL UNCERTAINTY. Journal of the European Economic Association, 2015, 13, 1022-1100.	1.9	92
17	Probabilistic Sophistication and Multiple Priors. Econometrica, 2002, 70, 755-764.	2.6	91
18	Rational preferences under ambiguity. Economic Theory, 2011, 48, 341-375.	0.5	88

#	Article	IF	Citations
19	Ambiguity and the Bayesian Paradigm. , 2013, , 179-242.		79
20	Ambiguity and the Bayesian Paradigm. , 2016, , 385-439.		77
21	Ultramodular Functions. Mathematics of Operations Research, 2005, 30, 311-332.	0.8	73
22	Unique solutions for stochastic recursive utilities. Journal of Economic Theory, 2010, 145, 1776-1804.	0.5	72
23	Portfolio Selection with Monotone Mean-Variance Preferences. SSRN Electronic Journal, 0, , .	0.4	69
24	Introduction to the mathematics of ambiguity. , 0, , 46-107.		64
25	Ambiguity and robust statistics. Journal of Economic Theory, 2013, 148, 974-1049.	0.5	59
26	Learning from ambiguous urns. Statistical Papers, 2002, 43, 143-151.	0.7	55
27	Additivity with multiple priors. Journal of Mathematical Economics, 1998, 30, 405-420.	0.4	53
28	Rational policymaking during a pandemic. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	3.3	53
29	Monotone continuous multiple priors. Economic Theory, 2005, 26, 973-982.	0.5	49
30	Self-Confirming Equilibrium and Model Uncertainty. American Economic Review, 2015, 105, 646-677.	4.0	47
31	RISK MEASURES: RATIONALITY AND DIVERSIFICATION. Mathematical Finance, 2010, 21, no-no.	0.9	45
32	On the Smooth Ambiguity Model: A Reply. Econometrica, 2012, 80, 1303-1321.	2.6	45
33	Social Decision Theory: Choosing within and between Groups. Review of Economic Studies, 2012, 79, 1591-1636.	2.9	44
34	Ambiguity Aversion and Model Misspecification: An Economic Perspective. Statistical Science, 2016, 31, .	1.6	40
35	Decomposition and Representation of Coalitional Games. Mathematics of Operations Research, 1996, 21, 1000-1015.	0.8	38
36	Classical subjective expected utility. Proceedings of the National Academy of Sciences of the United States of America, 2013, 110, 6754-6759.	3.3	38

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37	Certainty Independence and the Separation of Utility and Beliefs. Journal of Economic Theory, 2005, 120, 129-136.	0.5	37
38	Complete Monotone Quasiconcave Duality. Mathematics of Operations Research, 2011, 36, 321-339.	0.8	31
39	How to cut a pizza fairly: Fair division with decreasing marginal evaluations. Social Choice and Welfare, 2003, 20, 457-465.	0.4	29
40	CHOQUET INSURANCE PRICING: A CAVEAT. Mathematical Finance, 2004, 14, 481-485.	0.9	29
41	Signed integral representations of comonotonic additive functionals. Journal of Mathematical Analysis and Applications, 2012, 385, 895-912.	0.5	29
42	A characterization of the core of convex games through Gateaux derivatives. Journal of Economic Theory, 2004, 116, 229-248.	0.5	28
43	Insurance premia consistent with the market. Insurance: Mathematics and Economics, 2002, 31, 267-284.	0.7	26
44	An Axiomatic Approach to Complete Patience and Time Invariance. Journal of Economic Theory, 1998, 83, 105-144.	0.5	25
45	Decision analysis under ambiguity. European Journal of Operational Research, 2015, 244, 823-836.	3.5	24
46	Mutual absolute continuity of multiple priors. Journal of Economic Theory, 2007, 137, 716-720.	0.5	23
47	Model Uncertainty in Climate Change Economics: A Review and Proposed Framework for Future Research. Environmental and Resource Economics, 2020, 77, 475-501.	1.5	23
48	On concavity and supermodularity. Journal of Mathematical Analysis and Applications, 2008, 344, 642-654.	0.5	21
49	Rational preference and rationalizable choice. Economic Theory, 2020, 69, 61-105.	0.5	21
50	Learning and self-confirming long-run biases. Journal of Economic Theory, 2019, 183, 740-785.	0.5	20
51	Finitely additive and epsilon Nash equilibria. International Journal of Game Theory, 1997, 26, 315-333.	0.5	19
52	Subcalculus for set functions and cores of TU games. Journal of Mathematical Economics, 2003, 39, 1-25.	0.4	19
53	Alpha As Ambiguity: Robust Mean-Variance Portfolio Analysis. SSRN Electronic Journal, 0, , .	0.4	18
54	Choquet integration on Riesz spaces and dual comonotonicity. Transactions of the American Mathematical Society, 2015, 367, 8521-8542.	0.5	18

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55	Stochastic Dominance Analysis Without the Independence Axiom. Management Science, 2017, 63, 1097-1109.	2.4	17
56	Definitions of ambiguous events and the smooth ambiguity model. Economic Theory, 2011, 48, 399-424.	0.5	16
57	The Core of Large Differentiable TU Games. Journal of Economic Theory, 2001, 100, 235-273.	0.5	14
58	Probabilistic sophistication, second order stochastic dominance and uncertainty aversion. Journal of Mathematical Economics, 2012, 48, 271-283.	0.4	14
59	Making Decisions under Model Misspecification. SSRN Electronic Journal, 0, , .	0.4	11
60	A uniqueness theorem for convex-ranged probabilities. Decisions in Economics and Finance, 2000, 23, 121-132.	1.1	10
61	Range convexity and ambiguity averse preferences. Economic Theory, 2001, 17, 599-617.	0.5	10
62	Learning from ambiguous and misspecified models. Journal of Mathematical Economics, 2019, 84, 144-149.	0.4	10
63	A note on rational inattention and rate distortion theory. Decisions in Economics and Finance, 2020, 43, 75-89.	1.1	10
64	Unique Tarski Fixed Points. Mathematics of Operations Research, 2019, 44, 1174-1191.	0.8	9
65	Local Radon-Nikodym Derivatives of Set Functions. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 1997, 05, 379-394.	0.9	7
66	Stable cores of large games. International Journal of Game Theory, 2005, 33, 189-213.	0.5	7
67	On the computation of optimal monotone meanâ€“variance portfolios via truncated quadratic utility. Journal of Mathematical Economics, 2012, 48, 386-395.	0.4	7
68	Ambiguity and Nonexpected Utility. Handbook of Game Theory With Economic Applications, 2015, 4, 901-947.	1.3	7
69	Risk, Ambiguity, and the Separation of Utility and Beliefs. SSRN Electronic Journal, 2001, , .	0.4	6
70	Mixed extensions of decision problems under uncertainty. Economic Theory, 2017, 63, 827-866.	0.5	5
71	Ambiguity aversion and wealth effects. Journal of Economic Theory, 2022, 199, 104898.	0.5	5
72	Does Uncertainty Vanish in the Small? The Smooth Ambiguity Case. SSRN Electronic Journal, 0, , .	0.4	5

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73	A Subjective Spin on Roulette Wheels. SSRN Electronic Journal, 0, , .	0.4	5
74	On Convexity and Supermodularity. SSRN Electronic Journal, 0, , .	0.4	5
75	The impossibility of compromise: some uniqueness properties of expected utility preferences. Economic Theory, 2000, 16, 245-258.	0.5	4
76	Commutativity, comonotonicity, and Choquet integration of self-adjoint operators. Reviews in Mathematical Physics, 2018, 30, 1850016.	0.7	4
77	Sources of Uncertainty and Subjective Prices. Journal of the European Economic Association, 2021, 19, 872-912.	1.9	4
78	A Lusin theorem for a class of Choquet capacities. Statistical Papers, 2002, 43, 137-142.	0.7	3
79	Necessary and Sufficient Conditions for Optima in Reflexive Spaces. SIAM Journal on Optimization, 2011, 21, 174-192.	1.2	3
80	Weak time-derivatives and no-arbitrage pricing. Finance and Stochastics, 2018, 22, 1007-1036.	0.7	3
81	Pride and Diversity in Social Economies. American Economic Journal: Microeconomics, 2014, 6, 237-271.	0.7	1
82	A Characterization of Probabilities with Full Support and the Laplace Method. Journal of Optimization Theory and Applications, 2019, 181, 470-478.	0.8	1
83	Learning from Ambiguous and Misspecified Models. SSRN Electronic Journal, 0, , .	0.4	1
84	Vitaliâ€™s early contribution to non-additive integration. Decisions in Economics and Finance, 1997, 20, 153-158.	1.1	0
85	On the Computation of Optimal Monotone Mean-Variance Portfolios via Truncated Quadratic Utility. SSRN Electronic Journal, 0, , .	0.4	0
86	On the cardinal utility equivalence of biseparable preferences. Theory and Decision, 2022, 92, 689.	0.5	0
87	Finitely Additive and Epsilon Nash Equilibria. International Journal of Game Theory, 1997, 26, 315-333.	0.5	0