Fabio Maccheroni

List of Publications by Year
in descending order

70 papers	3,971 citations	279798 23 h-index	168389 53 g-index
71 all docs	71 docs citations	71 times ranked	1154 citing authors

#	Article	IF	Citations
1	Ambiguity Aversion, Robustness, and the Variational Representation of Preferences. Econometrica, 2006, 74, 1447-1498.	4.2	802
2	Differentiating ambiguity and ambiguity attitude. Journal of Economic Theory, 2004, 118, 133-173.	1.1	695
3	PORTFOLIO SELECTION WITH MONOTONE MEANâ€VARIANCE PREFERENCES. Mathematical Finance, 2009, 19, 487-521.	1.8	276
4	Expected utility theory without the completeness axiom. Journal of Economic Theory, 2004, 115, 118-133.	1.1	247
5	Dynamic variational preferences. Journal of Economic Theory, 2006, 128, 4-44.	1.1	201
6	Uncertainty averse preferences. Journal of Economic Theory, 2011, 146, 1275-1330.	1.1	185
7	Objective and Subjective Rationality in a Multiple Prior Model. Econometrica, 2010, 78, 755-770.	4.2	171
8	A Subjective Spin on Roulette Wheels. Econometrica, 2003, 71, 1897-1908.	4.2	117
9	Alpha as Ambiguity: Robust Mean-Variance Portfolio Analysis. Econometrica, 2013, 81, 1075-1113.	4.2	115
10	A strong law of large numbers for capacities. Annals of Probability, 2005, 33, 1171.	1.8	95
11	Rational preferences under ambiguity. Economic Theory, 2011, 48, 341-375.	0.9	88
12	Portfolio Selection with Monotone Mean-Variance Preferences. SSRN Electronic Journal, 0, , .	0.4	69
13	Ambiguity and robust statistics. Journal of Economic Theory, 2013, 148, 974-1049.	1.1	59
14	Monotone continuous multiple priors. Economic Theory, 2005, 26, 973-982.	0.9	49
15	Self-Confirming Equilibrium and Model Uncertainty. American Economic Review, 2015, 105, 646-677.	8.5	47
16	RISK MEASURES: RATIONALITY AND DIVERSIFICATION. Mathematical Finance, 2010, 21, no-no.	1.8	45
17	Social Decision Theory: Choosing within and between Groups. Review of Economic Studies, 2012, 79, 1591-1636.	5.4	44
18	Maxmin under risk. Economic Theory, 2002, 19, 823-831.	0.9	40

#	Article	IF	Citations
19	Classical subjective expected utility. Proceedings of the National Academy of Sciences of the United States of America, 2013, 110, 6754-6759.	7.1	38
20	Certainty Independence and the Separation of Utility and Beliefs. Journal of Economic Theory, 2005, 120, 129-136.	1.1	37
21	Risk analysis and decision theory: A bridge. European Journal of Operational Research, 2018, 264, 280-293.	5.7	37
22	Complete Monotone Quasiconcave Duality. Mathematics of Operations Research, 2011, 36, 321-339.	1.3	31
23	How to cut a pizza fairly: Fair division with decreasing marginal evaluations. Social Choice and Welfare, 2003, 20, 457-465.	0.8	29
24	CHOQUET INSURANCE PRICING: A CAVEAT. Mathematical Finance, 2004, 14, 481-485.	1.8	29
25	Signed integral representations of comonotonic additive functionals. Journal of Mathematical Analysis and Applications, 2012, 385, 895-912.	1.0	29
26	Insurance premia consistent with the market. Insurance: Mathematics and Economics, 2002, 31, 267-284.	1.2	26
27	Yaari's dual theory without the completeness axiom. Economic Theory, 2004, 23, 701-1.	0.9	25
28	Putâ€“Call Parity and market frictions. Journal of Economic Theory, 2015, 157, 730-762.	1.1	25
29	A Behavioral Characterization of the Drift Diffusion Model and Its Multialternative Extension for Choice Under Time Pressure. Management Science, 2020, 66, 5075-5093.	4.1	25
30	Niveloids and their extensions: Risk measures on small domains. Journal of Mathematical Analysis and Applications, 2014, 413, 343-360.	1.0	22
31	Rational preference and rationalizable choice. Economic Theory, 2020, 69, 61-105.	0.9	21
32	Alpha As Ambiguity: Robust Mean-Variance Portfolio Analysis. SSRN Electronic Journal, 0, , .	0.4	18
33	Choquet integration on Riesz spaces and dual comonotonicity. Transactions of the American Mathematical Society, 2015, 367, 8521-8542.	0.9	18
34	Coherence without additivity. Journal of Mathematical Psychology, 2003, 47, 166-170.	1.8	17
35	A Note on Comparative Ambiguity Aversion and Justifiability. Econometrica, 2016, 84, 1903-1916.	4.2	17
36	Stochastic Dominance Analysis Without the Independence Axiom. Management Science, 2017, 63, 1097-1109.	4.1	17

#	Article	IF	Citations
37	Probabilistic sophistication, second order stochastic dominance and uncertainty aversion. Journal of Mathematical Economics, 2012, 48, 271-283.	0.8	14
38	Ergodic Theorems for lower probabilities. Proceedings of the American Mathematical Society, 2016, 144, 3381-3396.	0.8	14
39	Making Decisions under Model Misspecification. SSRN Electronic Journal, 0, , .	0.4	11
40	Star-Shaped Risk Measures. Operations Research, 2022, 70, 2637-2654.	1.9	11
41	Conditional L-spaces and the duality of modules over f-algebras. Journal of Mathematical Analysis and Applications, 2016, 444, 1045-1070.	1.0	10
42	Disputed lands. Games and Economic Behavior, 2009, 66, 57-77.	0.8	9
43	Cores of non-atomic market games. International Journal of Game Theory, 2006, 34, 399-424.	0.5	7
44	On the computation of optimal monotone meanâ€“variance portfolios via truncated quadratic utility. Journal of Mathematical Economics, 2012, 48, 386-395.	0.8	7
45	Ambiguity and Nonexpected Utility. Handbook of Game Theory With Economic Applications, 2015, 4, 901-947.	1.3	7
46	Behavioral equivalence of extensive game structures. Games and Economic Behavior, 2020, 121, 533-547.	0.8	7
47	Fair Division without Additivity. American Mathematical Monthly, 2005, 112, 363.	0.3	6
48	The structure of variational preferences. Journal of Mathematical Economics, 2015, 57, 12-19.	0.8	6
49	Hilbert A-modules. Journal of Mathematical Analysis and Applications, 2017, 446, 970-1017.	1.0	6
50	Restricting independence to convex cones. Journal of Mathematical Economics, 2000, 34, 215-223.	0.8	5
51	Mixed extensions of decision problems under uncertainty. Economic Theory, 2017, 63, 827-866.	0.9	5
52	Ambiguity aversion and wealth effects. Journal of Economic Theory, 2022, 199, 104898.	1.1	5
53	A canon of probabilistic rationality. Journal of Economic Theory, 2021, 196, 105289.	1.1	5
54	When an Event Makes a Difference. Theory and Decision, 2006, 60, 119-126.	1.0	4

#	Article	IF	Citations
55	Commutativity, comonotonicity, and Choquet integration of self-adjoint operators. Reviews in Mathematical Physics, 2018, 30, 1850016.	1.7	4
56	Orthogonal decompositions in Hilbert A-modules. Journal of Mathematical Analysis and Applications, 2019, 470, 846-875.	1.0	4
57	Sources of Uncertainty and Subjective Prices. Journal of the European Economic Association, 2021, 19, 872-912.	3.5	4
58	Homothetic preferences on star-shaped sets. Decisions in Economics and Finance, 2001, 24, 41-47.	1.8	3
59	Fair Division without Additivity. American Mathematical Monthly, 2005, 112, 363-365.	0.3	3
60	Analysis of information feedback and selfconfirming equilibrium. Journal of Mathematical Economics, 2016, 66, 40-51.	0.8	2
61	Equilibria of nonatomic anonymous games. Games and Economic Behavior, 2022, 135, 110-131.	0.8	2
62	Pride and Diversity in Social Economies. American Economic Journal: Microeconomics, 2014, 6, 237-271.	1.2	1
63	A Characterization of Probabilities with Full Support and the Laplace Method. Journal of Optimization Theory and Applications, 2019, 181, 470-478.	1.5	1
64	Multinomial Logit Processes and Preference Discovery: Outside and Inside the Black Box. SSRN Electronic Journal, 0, , .	0.4	1
65	Law of demand and stochastic choice. Theory and Decision, 2022, 92, 513-529.	1.0	1
66	On the Computation of Optimal Monotone Mean-Variance Portfolios via Truncated Quadratic Utility. SSRN Electronic Journal, 0, , .	0.4	0
67	When an Event Makes a Difference. , 2007, , 27-32.		0
68	A framework for the analysis of self-confirming policies. Theory and Decision, 2022, 92, 455-512.	1.0	0
69	On the cardinal utility equivalence of biseparable preferences. Theory and Decision, 2022, 92, 689.	1.0	0
70	A Characterization of the Vector Lattice of Measurable Functions. Milan Journal of Mathematics, 0, , .	1.1	0