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Edited Book:

- G. Feichtinger, R. Kovacevic, G. Tragler (editors, 2018). Control Systems and Mathematical Methods in Economics – Essays in Honor of Vladimir M. Veliov, Lecture Notes in Economics and Mathematical Systems, Springer

- R. M. Kovacevic, G. Ch. Pflug and M. T. Vespucci (editors, 2013). Handbook of Risk Management in Energy Production and Trading, International Series in Operations Research and Management Science, Springer

Reviewed Publications

- R. M. Kovacevic (2018). *Valuation and pricing of electricity delivery contracts – the producer's view*, Annals of Operations Research, in press, DOI:10.1007/s10479-018-3010-0
- R. Kovacevic (2018). *Stochastic contagion models without immunity - their long term behaviour and the optimal level of treatment*, Central European Journal of Operations Research (CEJOR) 26(2), pp 395-421
- R. Kovacevic, J. Haunschmied, V. Vo (2018). *Bilevel Approaches for Distributed DSM using Internal Individualized Prices*, Proceedings of IEEE International Conference on Smart Grid Communications (SmartGridComm) 2017, pp 521 – 526
- N.-V. Vo , Frank, K., Haunschmied, J., Kovacevic, R. (2018), *Incentive-based Demand Response: A rebate-based Design*, International Journal of Economics and Statistics (ISSN: 2309-0685), 6, pp 1-9
- N.-V. Vo, K. Frank, J. Haunschmied, R. Kovacevic (2017), Panholzer, G., *Demand side management: design for cooperation and storage utilization*, Proceedings of EECS 2017
- T. Breuer, R. M. Kovacevic (2016), *Multiperiod Maximum Loss is time unit invariant*, SpringerPlus 5: 1336. doi:10.1186/s40064-016-2959-x
- R. M. Kovacevic, A. Pichler (2015). *Tree approximation for discrete time stochastic Processes – a process distance approach*. Annals of Operations Research, 235(1), pp 395-421
- R. Kovacevic, G. Ch. Pflug (2015), *Measuring systemic risk – structural approaches*, in: Quantitative Financial Risk Management: Theory and Practice (edited by C. Zopounidis and E. Galariotis), Wiley
- R. M. Kovacevic, G. Ch. Pflug, A. Pichler (2015). *Measuring and Managing Risk*. in: Investment Risk Management (edited by K. Baker and G. Filbeck), Oxford University Press
- R. M. Kovacevic, D. Wozabal (2014). *A semiparametric model for EEX spot prices*, IIE Transactions, 46(4), pp 344-356
  (paper selected as the IIE Transactions best applications paper 2015 in Operations Engineering & Analytics
- R. M. Kovacevic, G. Ch. Pflug (2014). *Electricity swing option pricing by stochastic bilevel optimization*: a survey and new approaches, European Journal of Operational Research 237(2), pp 389-403
- R. M. Kovacevic, G. Ch. Pflug (2014). *Are time consistent valuations information monotone?*, International Journal of Theoretical and Applied Finance, 17(1), pp. 1450003-1-1450003-33

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- R. M. Kovacevic, F. Paraschiv (2014). *Medium-Term Planning for Thermal Electricity Production*, OR Spectrum, 36 (3), pp 723-759
  (paper awarded with the DK Gupta Memorial Best Energy Paper Prize at the Energy Finance Conference 2013 in Essen, Germany.
- B. Analui, R. M. Kovacevic (2014). *Medium Term Hydroelectric Production Planning – a Multistage Stochastic Optimization Model*, Civil Engineering Infrastructures Journal (CEIJ) 47(1), pp 139-152
- R. M. Kovacevic (2012). *Maximum-loss, minimum-win and the Esscher pricing principle*, IMA Journal of Management Mathematics, 23(4), pp 325 – 340
- R. M. Kovacevic (2012). *Conditional risk and acceptability mappings as Banach lattice valued mappings*, Statistics & Risk Modeling, 29(1), pp 1-18
- R. M. Kovacevic, G. Ch. Pflug (2011). *Does insurance help to escape the poverty trap?*, Journal of Risk & Insurance, 78(4), pp 1003-1028
- R. M. Kovacevic, G. Ch. Pflug (2009). *Time Consistency and information monotonicity of multiperiod acceptability functionals*, in: Advanced Financial Modelling (edited by Albrecher et al.), Radon Series Comp. Appl. Math 8, pp 347-370, de Gruyter
- S. Brandner, R. M. Kovacevic (2007). *Anwendung der Zinsstrukturkurve bei Bewertungen von Sozialkapital nach internationalen Standards*. Zeitschrift für Recht und Rechnungswesen, 4/2007

Further Publications

- R. M. Kovacevic, G. Ch. Pflug (2013). Pricing of Energy Contracs - from Replication Pricing to Swing Options, in: Handbook of Risk Management for Energy Production and Trading (edited by R. Kovacevic, G. Pflug and M.T. Vespucci), International Series in Operations Research and Management Science, Springer
- P. Gross, R. M. Kovacevic, G. Ch. Pflug (2013). Energy Markets, in: Handbook of Risk Management for Energy Production and Trading (edited by R. Kovacevic, G. Pflug and M.T. Vespucci), International Series in Operations Research and Management Science, Springer
- B. Analui, R. M. Kovacevic (2012). Multistage Stochastic Optimization in Hydroelectric Operation, in: Applied Mathematical Optimization and Modelling - APMOD 2012 Extended Abstracts (Leena Suhl et al., editors), DSOR Contributions to Information Systems, Bd 8, Universität Paderborn.
- R. M. Kovacevic, A. Pichler (2012). Scenario Tree Generation - A Process Distance Approach, in: Applied Mathematical Optimization and Modelling - APMOD 2012, Extended Abstracts (Leena Suhl et al., editors), DSOR Contributions to Information Systems, Bd 8, Universität Paderborn
- R. M. Kovacevic, M. Willomitzer (2005). Zur Bewertung der Stornooption für Lebensversicherungs-verträge, Versicherungswirtschaft, 60 (7) , pp 491-494
- R. M. Kovacevic, M. Willomitzer (2001). Überlegungen zur Effizienz der Veranlagungsportefeuilles von Lebensversicherern, Versicherungswirtschaft, 56 (7), pp 1109-1113
- R. M. Kovacevic, M. Willomitzer (2001). Ein einfaches Optimierungsmodell für Erlebensversicherun-gen, Mitteilungen der Aktuarvereinigung Österreichs, 11.

Under Review

- R. Kovacevic. Arbitrage Conditions for Electricity Markets with Production and Storage, submitted to Computational Management Science
- P. Grandits, R. Kovacevic, V. Veliov. Optimal control and the Value of Information for a Stochastic Epidemiological SIS-Model, submitted to Journal of Mathematical Analysis and Applications