List of Publications

Raimund M. Kovacevic

Edited Books

J. Haunschmied, R. M. Kovacevic, V. Veliov (to appear 2020/21). Dynamic Economic Problems with Regime Switching, Springer Series on Dynamic Modeling and Econometrics in Economics and Finance, Springer

G. Feichtinger, R. Kovacevic, G. Tragler (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 (2013). Handbook of Risk Management in Energy Production and Trading, International Series in Operations Research and Management Science, Springer

Editorials

R. M. Kovacevic, C. Meloni, D. Pacciarelli, W. B. Powell (2020). Guest editorial to the featured cluster “Advances in stochastic optimization”, European Journal of Operational Research, 285 (1)

R. M. Kovacevic, R. Wets, D. Wozabal (2020). Guest editorial to the special issue “The interface between optimization and probability”, Mathematical Programming Series B, 181 (2)

Journal articles and book chapters

[1] R. M. Kovacevic, W. Semmler (2020). Poverty traps and disaster insurance in a bi-level decision framework, in Dynamic Economic Problems with Regime Switching, Springer Series on Dynamic Modeling and Econometrics in Economics and Finance, in press

[2] P. Grandits, R.M. Kovacevic, V. Veliov (2019). Optimal control and the Value of Information for a Stochastic Epidemiological SIS-Model, Journal of Mathematical Analysis and Applications, 476 (2), 665 – 695.

[3] R. M. Kovacevic (2019). Valuation and pricing of electricity delivery contracts – the producer’s view, Annals of Operations Research, 275 (2), pp 421-460

[4] R.M. Kovacevic (2019). Arbitrage Conditions for Electricity Markets with Production and Storage, Computational Management Science, 16(4), pp 671-696

[5] 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

[6] R. Kovacevic, J. Haunschmied, V. Vo (2018). Bilevel Approaches for Distributed DSM using Internal Individualized Prices, Proceedings of the IEEE International Conference on Smart Grid Communications (SmartGridComm) 2017, pp 521 – 526

[7] 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

[8] N.-V. Vo, K. Frank, J. Haunschmied, R. Kovacevic (2017), Panholzer, G., Demand side management: design for cooperation and storage utilization, Proceedings - 2017 European Conference on Electrical Engineering and Computer Science, EECS 2017

[9] T. Breuer, R. M. Kovacevic (2016), Multiperiod Maximum Loss is time unit invariant, SpringerPlus 5: 1336. doi:10.1186/s40064-016-2959-x

[10] 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

[11] 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

[12] 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

[13] R. M. Kovacevic, D. Wozabal (2014). A semiparametric model for EEX spot prices, IISE Transactions (formerly IIE Transactions), 46(4), pp 344-356
(paper selected as the IIE Transactions best applications paper 2015 in Operations Engineering & Analytics

[14] 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

[15] 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

[16] 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.)

[17] 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

[18] R. M. Kovacevic, G. Ch. Pflug (2013). Pricing of Energy Contracts - from Replication Pricing to Swing Options, in: *Handbook of Risk Management for Energy Production and Trading*, International Series in Operations Research and Management Science, Springer

[19] P. Gross, R. M. Kovacevic, G. Ch. Pflug (2013). Energy Markets, in*: Handbook of Risk Management for Energy Production and Trading*, International Series in Operations Research and Management Science, Springer

[20] R. M. Kovacevic (2012). Maximum-loss, minimum-win and the Esscher pricing principle, IMA Journal of Management Mathematics, 23(4), pp 325 – 340

[21] R. M. Kovacevic (2012). Conditional risk and acceptability mappings as Banach lattice valued mappings, Statistics & Risk Modeling, 29(1), pp 1-18

[22] 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

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[26] S. Brandner, R. M. Kovacevic (2007). Anwendung der Zinsstrukturkurve bei Bewertungen von Sozialkapital nach internationalen Standards. Zeitschrift für Recht und Rechnungswesen, 4/2007

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