

Olivier Roustant

List of Publications by Year in descending order

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Version: 2024-02-01

21
papers

1,013
citations

840776

11
h-index

752698

20
g-index

21
all docs

21
docs citations

21
times ranked

990
citing authors

#	ARTICLE	IF	CITATIONS
1	Linking the Hoeffding-Sobol and Möbius formulas through a decomposition of Kuo, Sloan, Wasilkowski, and Woźniakowski. <i>Statistics and Probability Letters</i> , 2022, 185, 109419.	0.7	1
2	Revealing the interlevel dependence structure of categorical inputs in numerical environmental simulations with kernel model selection. <i>Environmental Modelling and Software</i> , 2022, 151, 105380.	4.5	0
3	Sequential Construction and Dimension Reduction of Gaussian Processes Under Inequality Constraints. <i>SIAM Journal on Mathematics of Data Science</i> , 2022, 4, 772-800.	1.8	2
4	A comparison of mixed-variables Bayesian optimization approaches. <i>Advanced Modeling and Simulation in Engineering Sciences</i> , 2022, 9, .	1.7	2
5	On the choice of the low-dimensional domain for global optimization via random embeddings. <i>Journal of Global Optimization</i> , 2020, 76, 69-90.	1.8	20
6	Group Kernels for Gaussian Process Metamodels with Categorical Inputs. <i>SIAM-ASA Journal on Uncertainty Quantification</i> , 2020, 8, 775-806.	2.0	19
7	Approximating Gaussian Process Emulators with Linear Inequality Constraints and Noisy Observations via MC and MCMC. <i>Springer Proceedings in Mathematics and Statistics</i> , 2020, , 363-381.	0.2	4
8	The tail dependograph. <i>Extremes</i> , 2019, 22, 343-372.	1.0	3
9	Gaussian Process-Based Dimension Reduction for Goal-Oriented Sequential Design. <i>SIAM-ASA Journal on Uncertainty Quantification</i> , 2019, 7, 1369-1397.	2.0	4
10	Finite-Dimensional Gaussian Approximation with Linear Inequality Constraints. <i>SIAM-ASA Journal on Uncertainty Quantification</i> , 2018, 6, 1224-1255.	2.0	38
11	Universal Prediction Distribution for Surrogate Models. <i>SIAM-ASA Journal on Uncertainty Quantification</i> , 2017, 5, 1086-1109.	2.0	33
12	Polar Gaussian Processes and Experimental Designs in Circular Domains. <i>SIAM-ASA Journal on Uncertainty Quantification</i> , 2016, 4, 1014-1033.	2.0	14
13	On ANOVA Decompositions of Kernels and Gaussian Random Field Paths. <i>Springer Proceedings in Mathematics and Statistics</i> , 2016, , 315-330.	0.2	1
14	Cross-Validation Estimations of Hyper-Parameters of Gaussian Processes with Inequality Constraints. <i>Procedia Environmental Sciences</i> , 2015, 27, 38-44.	1.4	7
15	A Warped Kernel Improving Robustness in Bayesian Optimization Via Random Embeddings. <i>Lecture Notes in Computer Science</i> , 2015, , 281-286.	1.3	13
16	Data-driven Kriging models based on FANOVA-decomposition. <i>Statistics and Computing</i> , 2012, 22, 723-738.	1.5	29
17	DiceKriging , DiceOptim : Two R Packages for the Analysis of Computer Experiments by Kriging-Based Metamodeling and Optimization. <i>Journal of Statistical Software</i> , 2012, 51, .	3.7	358
18	Additive Covariance kernels for high-dimensional Gaussian Process modeling. <i>Annales De La Faculté Des Sciences De Toulouse</i> , 2012, 21, 481-499.	0.3	36

#	ARTICLE	IF	CITATIONS
19	Adaptive Designs of Experiments for Accurate Approximation of a Target Region. Journal of Mechanical Design, Transactions of the ASME, 2010, 132, .	2.9	194
20	A note on the choice and the estimation of Kriging models for the analysis of deterministic computer experiments. Applied Stochastic Models in Business and Industry, 2009, 25, 115-131.	1.5	22
21	Calculations of Sobol indices for the Gaussian process metamodel. Reliability Engineering and System Safety, 2009, 94, 742-751.	8.9	213