Benjamin Van Roy

List of Publications by Year
in descending order

26 papers	2,110 citations	430874 18 h-index	642732 23 g-index
27 all docs	27 docs citations	27 times ranked	1379 citing authors

#	Article	IF	Citations
1	Satisficing in Time-Sensitive Bandit Learning. Mathematics of Operations Research, 2022, 47, 2815-2839.	1.3	3
2	Learning to Optimize via Information-Directed Sampling. Operations Research, 2018, 66, 230-252.	1.9	34
3	A Tutorial on Thompson Sampling. Foundations and Trends in Machine Learning, 2018, 11, 1-96.	69.0	278
4	Efficient Reinforcement Learning in Deterministic Systems with Value Function Generalization. Mathematics of Operations Research, 2017, 42, 762-782.	1.3	4
5	Learning to Optimize via Posterior Sampling. Mathematics of Operations Research, 2014, 39, 1221-1243.	1.3	270
6	Use of Approximate Dynamic Programming for Production Optimization. , 2011, , .		6
7	Industry dynamics: Foundations for models with an infinite number of firms. Journal of Economic Theory, 2011, 146, 1965-1994.	1.1	23
8	Computational Methods for Oblivious Equilibrium. Operations Research, 2010, 58, 1247-1265.	1.9	32
9	Convergence of Min-Sum Message-Passing for Convex Optimization. IEEE Transactions on Information Theory, 2010, 56, 2041-2050.	2.4	29
10	Universal Reinforcement Learning. IEEE Transactions on Information Theory, 2010, 56, 2441-2454.	2.4	20
11	Dynamic Pricing with a Prior on Market Response. Operations Research, 2010, 58, 16-29.	1.9	162
12	Control of Diffusions via Linear Programming. Profiles in Operations Research, 2010, , 329-353.	0.4	6
13	Convergence of Min-Sum Message Passing for Quadratic Optimization. IEEE Transactions on Information Theory, 2009, 55, 2413-2423.	2.4	41
14	Markov Perfect Industry Dynamics With Many Firms. Econometrica, 2008, 76, 1375-1411.	4.2	213
15	Capacity of the Trapdoor Channel With Feedback. IEEE Transactions on Information Theory, 2008, 54, 3150-3165.	2.4	101
16	Capacity and Zero-Error Capacity of the Chemical Channel with Feedback. , 2007, , .		8
17	Performance Loss Bounds for Approximate Value Iteration with State Aggregation. Mathematics of Operations Research, 2006, 31, 234-244.	1.3	55
18	Opportunities and challenges in using online preference data for vehicle pricing: A case study at General Motors. Journal of Revenue and Pricing Management, 2006, 5, 45-61.	1.1	9

#	Article	IF	Citations
19	A Generalized Kalman Filter for Fixed Point Approximation and Efficient Temporal-Difference Learning. Discrete Event Dynamic Systems: Theory and Applications, 2006, 16, 207-239.	1.5	40
20	A Cost-Shaping Linear Program for Average-Cost Approximate Dynamic Programming with Performance Guarantees. Mathematics of Operations Research, 2006, 31, 597-620.	1.3	34
21	A Nonparametric Approach to Multiproduct Pricing. Operations Research, 2006, 54, 82-98.	1.9	114
22	On Constraint Sampling in the Linear Programming Approach to Approximate Dynamic Programming. Mathematics of Operations Research, 2004, 29, 462-478.	1.3	253
23	Neuro-Dynamic Programming: Overview and Recent Trends. Profiles in Operations Research, 2002, , 431-459.	0.4	26
24	On Average Versus Discounted Reward Temporal-Difference Learning. Machine Learning, 2002, 49, 179-191.	5.4	32
25	Feature-based methods for large scale dynamic programming. Machine Learning, 1996, 22, 59-94.	5.4	315
26	Learning to Price with Reference Effects. SSRN Electronic Journal, 0, , .	0.4	1