Werner RÃ¶misch

List of Publications by Year
in descending order

60	3,411	236833 25	161767 54
papers	citations	h-index	g-index

65	65	65	1928
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Scenario Reduction Algorithms in Stochastic Programming. Computational Optimization and Applications, 2003, 24, 187-206.	0.9	720
2	Airline network revenue management by multistage stochastic programming. Computational Management Science, 2008, 5, 355-377.	0.8	284
3	A new approach to O&D revenue management based on scenario trees. Journal of Revenue and Pricing Management, 2004, 3, 265-276.	0.7	283
4	Scenario tree modeling for multistage stochastic programs. Mathematical Programming, 2009, 118, 371-406.	1.6	220
5	Title is missing!. Annals of Operations Research, 2000, 100, 251-272.	2.6	199
6	Scenario tree reduction for multistage stochastic programs. Computational Management Science, 2009, 6, 117-133.	0.8	133
7	A note on scenario reduction for two-stage stochastic programs. Operations Research Letters, 2007, 35, 731-738.	0.5	120
8	Quantitative Stability in Stochastic Programming: The Method of Probability Metrics. Mathematics of Operations Research, 2002, 27, 792-818.	0.8	105
9	Stability of Stochastic Programming Problems. Handbooks in Operations Research and Management Science, 2003, 10, 483-554.	0.6	105
10	Polyhedral Risk Measures in Stochastic Programming. SIAM Journal on Optimization, 2005, 16, 69-95.	1.2	94
11	Stability analysis for stochastic programs. Annals of Operations Research, 1991, 30, 241-266.	2.6	87
12	A Two-Stage Planning Model for Power Scheduling in a Hydro-Thermal System Under Uncertainty. Optimization and Engineering, 2002, 3, 355-378.	1.3	67
13	Unit commitment in power generation â€“ a basic model and some extensions. Annals of Operations Research, 2000, 96, 167-189.	2.6	61
14	Scenario reduction in stochastic programming with respect to discrepancy distances. Computational Optimization and Applications, 2009, 43, 67-93.	0.9	55
15	Optimal Power Generation under Uncertainty via Stochastic Programming. Lecture Notes in Economics and Mathematical Systems, 1998, , 22-56.	0.3	55
16	Distribution sensitivity in stochastic programming. Mathematical Programming, 1991, 50, 197-226.	1.6	53
17	On M-stationary points for a stochastic equilibrium problem under equilibrium constraints in electricity spot market modeling. Applications of Mathematics, 2007, 52, 473-494.	0.9	53
18	Metric regularity and quantitative stability in stochastic programs with probabilistic constraints. Mathematical Programming, 1999, 84, 55-88.	1.6	48

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19	Sampling-Based Decomposition Methods for Multistage Stochastic Programs Based on Extended Polyhedral Risk Measures. SIAM Journal on Optimization, 2012, 22, 286-312.	1.2	47
20	Stepsize Control for Mean-Square Numerical Methods for Stochastic Differential Equations with Small Noise. SIAM Journal of Scientific Computing, 2006, 28, 604-625.	1.3	41
21	Multistage Stochastic Integer Programs: An Introduction. , 2001, , 581-600.		40
22	Power Management in a Hydro-Thermal System under Uncertainty by Lagrangian Relaxation. The IMA Volumes in Mathematics and Its Applications, 2002, , 39-70.	0.5	39
23	Stability of Solutions for Stochastic Programs with Complete Recourse. Mathematics of Operations Research, 1993, 18, 590-609.	0.8	35
24	Lipschitz Stability for Stochastic Programs with Complete Recourse. SIAM Journal on Optimization, 1996, 6, 531-547.	1.2	31
25	Discrepancy distances and scenario reduction in two-stage stochastic mixed-integer programming. Journal of Industrial and Management Optimization, 2008, 4, 363-384.	0.8	28
26	Duality gaps in nonconvex stochastic optimization. Mathematical Programming, 2004, 101, 515-535.	1.6	27
27	Hï¿½lder and Lipschitz stability of solution sets in programs with probabilistic constraints. Mathematical Programming, 2004, 100, 589.	1.6	27
28	Generation of multivariate scenario trees to model stochasticity in power management. , 2005, , .		24
29	Scenario Reduction Techniques in Stochastic Programming. Lecture Notes in Computer Science, 2009, , 1-14.	1.0	24
30	SDDP for multistage stochastic linear programs based on spectral risk measures. Operations Research Letters, 2012, 40, 313-318.	0.5	20
31	Stochastic Optimization of Electricity Portfolios: Scenario Tree Modeling and Risk Management. Energy Systems, 2010, , 405-432.	0.5	18
32	Mean-risk optimization of electricity portfolios using multiperiod polyhedral risk measures. , 2005, , .		17
33	Stability in multistage stochastic programming. Annals of Operations Research, 1995, 56, 79-93.	2.6	15
34	Differential Stability of Two-Stage Stochastic Programs. SIAM Journal on Optimization, 2000, 11, 87-112.	1.2	15
35	Polyhedral risk measures in electricity portfolio optimization. Proceedings in Applied Mathematics and Mechanics, 2004, 4, 7-10.	0.2	14
36	30. Stochastic Unit Commitment in Hydrothermal Power Production Planning. , 2005, , 633-653.		14

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37	Lipschitz and differentiability properties ofÂquasi-concave and singular normal distribution functions. Annals of Operations Research, 2010, 177, 115-125.	2.6	13
38	Recent Progress in Two-stage Mixed-integer Stochastic Programming with Applications to Power Production Planning. Energy Systems, 2010, , 177-208.	0.5	13
39	Stability and Sensitivity of Stochastic Dominance Constrained Optimization Models. SIAM Journal on Optimization, 2013, 23, 1672-1688.	1.2	13
40	Quantitative Stability Analysis of Stochastic Generalized Equations. SIAM Journal on Optimization, 2014, 24, 467-497.	1.2	13
41	Scenario Tree Generation for Multi-stage Stochastic Programs. Profiles in Operations Research, 2011, , 313-341.	0.3	13
42	A simple recourse model for power dispatch under uncertain demand. Annals of Operations Research, 1995, 59, 135-164.	2.6	12
43	Mean-risk optimization models for electricity portfolio management. , 2006, , .		12
44	Stochastic Integer Programming: Limit Theorems and Confidence Intervals. Mathematics of Operations Research, 2007, 32, 118-135.	0.8	11
45	Stability of multistage stochastic programs incorporating polyhedral risk measures. Optimization, 2008, 57, 295-318.	1.0	11
46	A Stochastic Programming Model for Optimal Power Dispatch: Stability and Numerical Treatment. Lecture Notes in Economics and Mathematical Systems, 1992, , 111-139.	0.3	8
47	Dynamic risk management in electricity portfolio optimization via polyhedral risk functionals. , 2008, , .		8
48	Stability and Scenario Trees for Multistage Stochastic Programs. Profiles in Operations Research, 2010, , 139-164.	0.3	7
49	Approximate solutions of nonlinear random operator equations: convergence in distribution. Pacific Journal of Mathematics, 1985, 120, 55-77.	0.2	7
50	Convergence of approximate solutions of nonlinear random operator equations with non-unique solutions. Stochastic Analysis and Applications, 1983, 1, 239-298.	0.9	6
51	Scenario Tree Approximation and Risk Aversion Strategies for Stochastic Optimization of Electricity Production and Trading. Energy Systems, 2009, , 321-346.	0.5	6
52	On the Convergence of Measurable Selections and an Application to Approximations in Stochastic Optimization. Zeitschrift Fur Analysis Und Ihre Anwendung, 1986, 5, 277-288.	0.8	5
53	Weak convergence of approximate solutions of stochastic equations with applications to random differential and integral equations^{â^—}. Numerical Functional Analysis and Optimization, 1987, 9, 61-104.	0.6	4
54	Mean-risk optimization of electricity portfolios. Proceedings in Applied Mathematics and Mechanics, 2004, 4, 3-6.	0.2	4

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55	Optimization of Dispersed Energy Supply â€"Stochastic Programming with Recombining Scenario Trees. Energy Systems, 2009, , 347-364.	0.5	4
56	Efficient Transient Noise Analysis in Circuit Simulation. , 2008, , 39-49.		3
57	Simultaneous Step-Size and Path Control for Efficient Transient Noise Analysis. Mathematics in Industry, 2010, , 167-174.	0.1	2
58	Weak convergence of approximate solutions of random equations. Numerical Functional Analysis and Optimization, 1992, 13, 495-511.	0.6	1
59	Conditioning of linear-quadratic two-stage stochastic optimization problems. Mathematical Programming, 2014, 148, 201-221.	1.6	1
60	Strong Convexity and Directional Derivatives of Marginal Values in Two-Stage Stochastic Programming. Lecture Notes in Economics and Mathematical Systems, 1995, , 8-21.	0.3	1