

Sebastian Riedel

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12191223/publications.pdf>

Version: 2024-02-01

9
papers

138
citations

1478505

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1588992

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all docs

9
docs citations

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times ranked

55
citing authors

#	ARTICLE	IF	CITATIONS
1	The Jain–Monrad criterion for rough paths and applications to random Fourier series and non-Markovian Hörmander theory. <i>Annals of Probability</i> , 2016, 44, .	1.8	30
2	Convergence rates for the full Gaussian rough paths. <i>Annales De L'institut Henri Poincare (B) Probability and Statistics</i> , 2014, 50, .	1.1	29
3	Integrability of (Non-)Linear Rough Differential Equations and Integrals. <i>Stochastic Analysis and Applications</i> , 2013, 31, 336-358.	1.5	25
4	From Rough Path Estimates to Multilevel Monte Carlo. <i>SIAM Journal on Numerical Analysis</i> , 2016, 54, 1449-1483.	2.3	22
5	A Ły area between Brownian motion and rough paths with applications to robust nonlinear filtering and rough partial differential equations. <i>Stochastic Processes and Their Applications</i> , 2015, 125, 161-181.	0.9	17
6	Transportation cost inequalities for diffusions driven by Gaussian processes. <i>Electronic Journal of Probability</i> , 2017, 22, .	1.0	8
7	Convergence rates for the full Brownian rough paths with applications to limit theorems for stochastic flows. <i>Bulletin Des Sciences Mathematiques</i> , 2011, 135, 613-628.	1.0	5
8	Solving linear parabolic rough partial differential equations. <i>Journal of Mathematical Analysis and Applications</i> , 2020, 490, 124236.	1.0	2
9	Robustness in Stochastic Filtering and Maximum Likelihood Estimation for SDEs. <i>Lecture Notes in Computational Science and Engineering</i> , 2014, , 161-178.	0.3	0