

Sebastian Riedel

List of Publications by Year in descending order

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

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9
papers

138
citations

1478505

6
h-index

1588992

8
g-index

9
all docs

9
docs citations

9
times ranked

55
citing authors

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