

Frederi G Viens

List of Publications by Year in descending order

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76
papers

1,784
citations

304701

22
h-index

302107

39
g-index

86
all docs

86
docs citations

86
times ranked

927
citing authors

#	ARTICLE	IF	CITATIONS
1	Stochastic evolution equations with fractional Brownian motion. Probability Theory and Related Fields, 2003, 127, 186-204.	1.8	175
2	Bayesian approach to model-based extrapolation of nuclear observables. Physical Review C, 2018, 98, .	2.9	125
3	Robust optimal control for an insurer with reinsurance and investment under Heston's stochastic volatility model. Insurance: Mathematics and Economics, 2013, 53, 601-614.	1.2	116
4	Statistical aspects of the fractional stochastic calculus. Annals of Statistics, 2007, 35, 1183.	2.6	105
5	Neutron Drip Line in the Ca Region from Bayesian Model Averaging. Physical Review Letters, 2019, 122, 062502.	7.8	98
6	Density Formula and Concentration Inequalities with Malliavin Calculus. Electronic Journal of Probability, 2009, 14, .	1.0	75
7	Estimation and pricing under long-memory stochastic volatility. Annals of Finance, 2012, 8, 379-403.	0.8	72
8	Variations and estimators for self-similarity parameters via Malliavin calculus. Annals of Probability, 2009, 37, .	1.8	65
9	Robust optimal strategies for an insurer with reinsurance and investment under benchmark and mean-variance criteria. Scandinavian Actuarial Journal, 2015, 2015, 725-751.	1.7	57
10	Stochastic Volatility: Option Pricing using a Multinomial Recombining Tree. Applied Mathematical Finance, 2008, 15, 151-181.	1.2	50
11	Stochastic volatility and option pricing with long-memory in discrete and continuous time. Quantitative Finance, 2012, 12, 635-649.	1.7	47
12	R&D Spending, Knowledge Capital, and Agricultural Productivity Growth: A Bayesian Approach. American Journal of Agricultural Economics, 2019, 101, 291-310.	4.3	41
13	Skorohod integration and stochastic calculus beyond the fractional Brownian scale. Journal of Functional Analysis, 2005, 222, 385-434.	1.4	37
14	Optimal robust reinsurance-investment strategies for insurers with mean reversion and mispricing. Insurance: Mathematics and Economics, 2018, 80, 93-109.	1.2	37
15	Parameter estimation for a partially observed Ornstein-Uhlenbeck process with long-memory noise. Stochastics, 2017, 89, 431-468.	1.1	36
16	Optimal rates for parameter estimation of stationary Gaussian processes. Stochastic Processes and Their Applications, 2019, 129, 3018-3054.	0.9	33
17	Variations and Hurst index estimation for a Rosenblatt process using longer filters. Electronic Journal of Statistics, 2009, 3, .	0.7	32
18	Reconstructing past temperatures from natural proxies and estimated climate forcings using short- and long-memory models. Annals of Applied Statistics, 2014, 8, .	1.1	29

#	ARTICLE	IF	CITATIONS
19	Optimal reinsurance and investment strategies for insurers with mispricing and model ambiguity. Insurance: Mathematics and Economics, 2017, 72, 235-249.	1.2	27
20	Almost-sure exponential behavior of a stochastic anderson model with continuous space parameter. Stochastic and Stochastics Reports, 1998, 62, 251-273.	0.6	26
21	Sharp Gaussian regularity on the circle, and applications to the fractional stochastic heat equation. Journal of Functional Analysis, 2004, 217, 280-313.	1.4	25
22	Optimal excess-of-loss reinsurance contract with ambiguity aversion in the principal-agent model. Scandinavian Actuarial Journal, 2020, 2020, 342-375.	1.7	25
23	Supremum concentration inequality and modulus of continuity for sub-nth chaos processes. Journal of Functional Analysis, 2007, 248, 1-26.	1.4	24
24	Sharp estimation of the almost-sure Lyapunov exponent for the Anderson model in continuous space. Probability Theory and Related Fields, 2006, 135, 603-644.	1.8	19
25	Superdiffusivity for a Brownian polymer in a continuous Gaussian environment. Annals of Probability, 2008, 36, .	1.8	19
26	The fractional stochastic heat equation on the circle: Time regularity and potential theory. Stochastic Processes and Their Applications, 2009, 119, 1505-1540.	0.9	18
27	Dynamic portfolio selection with mispricing and model ambiguity. Annals of Finance, 2015, 11, 37-75.	0.8	18
28	A martingale approach for fractional Brownian motions and related path dependent PDEs. Annals of Applied Probability, 2019, 29, .	1.3	18
29	Berry-Essen bounds for parameter estimation of general Gaussian processes. Alea, 2019, 16, 633.	0.7	18
30	Sharp upper bound on the almost-sure exponential behavior of a stochastic parabolic partial differential equation. Random Operators and Stochastic Equations, 1996, 4, .	0.1	17
31	Parameter estimation of Gaussian stationary processes using the generalized method of moments. Electronic Journal of Statistics, 2017, 11, .	0.7	16
32	Itô Formula and Local Time for the Fractional Brownian Sheet. Electronic Journal of Probability, 2003, 8, 1.	1.0	14
33	On Space-Time Regularity for the Stochastic Heat Equation on Lie Groups. Journal of Functional Analysis, 1999, 169, 559-603.	1.4	13
34	Stein's lemma, Malliavin calculus, and tail bounds, with application to polymer fluctuation exponent. Stochastic Processes and Their Applications, 2009, 119, 3671-3698.	0.9	13
35	Itô formula for the two-parameter fractional Brownian motion using the extended divergence operator. Stochastics, 2006, 78, 443-462.	1.1	12
36	Almost sure exponential behavior of a directed polymer in a fractional Brownian environment. Journal of Functional Analysis, 2008, 255, 2810-2860.	1.4	12

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37	Nurse-Reported Bullying and Documented Adverse Patient Events. <i>Journal of Nursing Care Quality</i> , 2020, 35, 206-212.	0.9	12
38	Almost sure exponential behaviour for a parabolic SPDE on a manifold. <i>Stochastic Processes and Their Applications</i> , 2002, 100, 53-74.	0.9	11
39	Stokes formula on the Wiener space and n-dimensional Nourdin's Peccati analysis. <i>Journal of Functional Analysis</i> , 2010, 258, 1763-1783.	1.4	11
40	Portfolio optimization in discrete time with proportional transaction costs under stochastic volatility. <i>Annals of Finance</i> , 2012, 8, 405-425.	0.8	11
41	Quadratic variations for the fractional-colored stochastic heat equation. <i>Electronic Journal of Probability</i> , 2014, 19, .	1.0	11
42	Extreme-strike asymptotics for general Gaussian stochastic volatility models. <i>Annals of Finance</i> , 2019, 15, 59-101.	0.8	11
43	Small-Time Asymptotics for Gaussian Self-Similar Stochastic Volatility Models. <i>Applied Mathematics and Optimization</i> , 2020, 82, 183-223.	1.6	11
44	A third-moment theorem and precise asymptotics for variations of stationary Gaussian sequences. <i>Alea</i> , 2016, 13, 239.	0.7	11
45	A Bayesian analysis of longitudinal farm surveys in Central Malawi reveals yield determinants and site-specific management strategies. <i>PLoS ONE</i> , 2019, 14, e0219296.	2.5	10
46	Application of Malliavin calculus to long-memory parameter estimation for non-Gaussian processes. <i>Comptes Rendus Mathematique</i> , 2009, 347, 663-666.	0.3	9
47	Arbitrage-free Models In Markets With Transaction Costs. <i>Electronic Communications in Probability</i> , 2011, 16, .	0.4	9
48	Environmental and management drivers of soil health indicators on Michigan field crop farms. <i>Soil and Tillage Research</i> , 2021, 213, 105146.	5.6	9
49	Sharp Asymptotics for the Partition Function of Some Continuous-time Directed Polymers. <i>Potential Analysis</i> , 2008, 29, 139-166.	0.9	8
50	Relating the Almost-Sure Lyapunov Exponent of a Parabolic SPDE and its Coefficients? <i>Spatial Regularity</i> . <i>Potential Analysis</i> , 2005, 22, 101-125.	0.9	6
51	Two-dimensional stochastic Navier-Stokes equations with fractional Brownian noise. <i>Random Operators and Stochastic Equations</i> , 2013, 21, .	0.1	6
52	Hurst Index Estimation for Self-Similar Processes with Long-Memory. <i>Interdisciplinary Mathematical Sciences</i> , 2010, , 91-117.	0.4	6
53	Comparison inequalities on Wiener space. <i>Stochastic Processes and Their Applications</i> , 2014, 124, 1566-1581.	0.9	5
54	Time regularity of the evolution solution to fractional stochastic heat equation. <i>Discrete and Continuous Dynamical Systems - Series B</i> , 2006, 6, 895-910.	0.9	5

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55	Donsker type theorem for fractional Poisson process. <i>Statistics and Probability Letters</i> , 2019, 150, 1-8.	0.7	4
56	Market making under a weakly consistent limit order book model. <i>High Frequency</i> , 2019, 2, 215-238.	0.7	4
57	General Upper and Lower Tail Estimates Using Malliavin Calculus and Stein's Equations. , 2013, , 55-84.		4
58	LYAPUNOV EXPONENTS FOR STOCHASTIC ANDERSON MODELS WITH NON-GAUSSIAN NOISE. <i>Stochastics and Dynamics</i> , 2008, 08, 451-473.	1.2	3
59	Estimators for the long-memory parameter in LARCH models, and fractional Brownian motion. <i>Statistical Inference for Stochastic Processes</i> , 2009, 12, 221-250.	0.6	3
60	Mutual fund performance: false discoveries, bias, and power. <i>Annals of Finance</i> , 2011, 7, 137-169.	0.8	3
61	Optimal reinsurance pricing with ambiguity aversion and relative performance concerns in the principal-agent model. <i>Scandinavian Actuarial Journal</i> , 2022, 2022, 749-774.	1.7	3
62	A Bayesian approach to understand controls on total and labile soil carbon in cultivated soils of Central and Southern Malawi. <i>Geoderma</i> , 2022, 413, 115746.	5.1	3
63	A probabilistic approach to Adomian polynomials. <i>Stochastic Analysis and Applications</i> , 2020, 38, 1045-1062.	1.5	2
64	Gaussian and non-Gaussian processes of zero power variation. <i>ESAIM - Probability and Statistics</i> , 2015, 19, 414-439.	0.5	2
65	Risk, crop yields, and weather index insurance in village India. , 2022, 1, 61-81.		2
66	Option pricing under a Gamma-modulated diffusion process. <i>Annals of Finance</i> , 2011, 7, 199-219.	0.8	1
67	Symposium on stochastic volatility: an introductory overview. <i>Annals of Finance</i> , 2012, 8, 151-157.	0.8	1
68	Anderson Polymer in a Fractional Brownian Environment: Asymptotic Behavior of the Partition Function. <i>Journal of Theoretical Probability</i> , 2018, 31, 1429-1468.	0.8	1
69	Misalignment of Stakeholder Incentives in the Opioid Crisis. <i>International Journal of Environmental Research and Public Health</i> , 2020, 17, 7535.	2.6	1
70	AR(1) processes driven by second-chaos white noise: Berry's bounds for quadratic variation and parameter estimation. <i>Stochastic Processes and Their Applications</i> , 2020, , .	0.9	1
71	Asymptotics of Yule's nonsense correlation for Ornstein-Uhlenbeck paths: A Wiener chaos approach. <i>Electronic Journal of Statistics</i> , 2022, 16, .	0.7	1
72	Convergence of a branching and interacting particle system to the solution of a nonlinear stochastic PDE. <i>Random Operators and Stochastic Equations</i> , 2004, 12, .	0.1	0

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73	Special Issue of <i>Quantitative Finance</i> on "High Frequency Data Modeling in Finance". <i>Quantitative Finance</i> , 2015, 15, 1277-1277.	1.7	0
74	Discussion on temperature reconstruction with sediment core data in Ilvonen <i>et al</i> .. <i>Environmetrics</i> , 2016, 27, 428-430.	1.4	0
75	In memory of Larry Shepp: An editorial. <i>High Frequency</i> , 2019, 2, 74-75.	0.7	0
76	A Didactic Introduction to Risk Management via Hedging in Discrete and Continuous Time. <i>Springer Proceedings in Mathematics and Statistics</i> , 2016, , 3-37.	0.2	0