

Mohamed Marzougue

List of Publications by Year in descending order

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Version: 2024-02-01

13
papers

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citations

1684188

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1588992

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docs citations

13
times ranked

4
citing authors

#	ARTICLE	IF	CITATIONS
1	BSDEs with right upper-semicontinuous reflecting obstacle and stochastic Lipschitz coefficient. Random Operators and Stochastic Equations, 2019, 27, 27-41.	0.1	12
2	A note on optional Snell envelopes and reflected backward SDEs. Statistics and Probability Letters, 2020, 165, 108833.	0.7	10
3	Double barrier reflected BSDEs with stochastic Lipschitz coefficient. Modern Stochastics: Theory and Applications, 2017, 4, 353-379.	0.4	9
4	Non-Continuous Double Barrier Reflected BSDEs With Jumps under a Stochastic Lipschitz Coefficient. Civil War Book Review, 2018, 12, .	0.0	6
5	Predictable solution for reflected BSDEs when the obstacle is not right-continuous. Random Operators and Stochastic Equations, 2020, 28, 269-279.	0.1	5
6	Reflected BSDEs with jumps and two rcll barriers under stochastic Lipschitz coefficient. Communications in Statistics - Theory and Methods, 2020, , 1-18.	1.0	3
7	BSDEs with jumps and two completely separated irregular barriers in a general filtration. Alea, 2021, 18, 761.	0.7	3
8	Monotonic limit theorem for BSDEs with regulated trajectories. Statistics and Probability Letters, 2021, 176, 109151.	0.7	3
9	Irregular barrier reflected BSDEs with general jumps under stochastic Lipschitz and linear growth conditions. Modern Stochastics: Theory and Applications, 2020, , 157-190.	0.4	3
10	Irregular barrier reflected BSDEs driven by a Lévy process. Stochastic Analysis and Applications, 2023, 41, 734-751.	1.5	3
11	REFLECTED BSDEs WITH STOCHASTIC MONOTONE GENERATOR AND APPLICATION TO VALUING AMERICAN OPTIONS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050034.	0.5	1
12	BSDEs driven by normal martingale. Applicable Analysis, 2022, 101, 1517-1531.	1.3	1
13	Homogenization of periodic elliptic degenerate PDEs with non-linear Neumann boundary condition. Partial Differential Equations in Applied Mathematics, 2021, 3, 100021.	2.4	0