GÃ©raldine Bouveret

List of Publications by Year
in descending order

8 papers	45 citations	1937685 4 h-index	1720034 7 g-index
8 all docs	8 docs citations	8 times ranked	22 citing authors

#	ARTICLE	IF	CITATIONS
1	Mean-Field Games of Optimal Stopping: A Relaxed Solution Approach. SIAM Journal on Control and Optimization, 2020, 58, 1795-1821.	2.1	21
2	A Backward Dual Representation for the Quantile Hedging of Bermudan Options. SIAM Journal on Financial Mathematics, 2016, 7, 215-235.	1.3	7
3	Social interactions and the prophylaxis of SI epidemics on networks. Journal of Mathematical Economics, 2021, 93, 102486.	0.8	6
4	A Comparison Principle for PDEs Arising in Approximate Hedging Problems: Application to Bermudan Options. Applied Mathematics and Optimization, 2018, 78, 469-491.	1.6	4
5	PORTFOLIO OPTIMIZATION UNDER A QUANTILE HEDGING CONSTRAINT. International Journal of Theoretical and Applied Finance, 2018, 21, 1850048.	0.5	4
6	A Level-Set Approach for Stochastic Optimal Control Problems Under Controlled-Loss Constraints. Journal of Optimization Theory and Applications, 2020, 186, 779-805.	1.5	2
7	Dual Representation of the Cost of Designing a Portfolio Satisfying Multiple Risk Constraints. Applied Mathematical Finance, 2019, 26, 222-256.	1.2	1
8	Technological change in water use: A mean-field game approach to optimal investment timing. Operations Research Perspectives, 2022, 9, 100225.	2.1	0