David Å iÅ¡ka

List of Publications by Year
in descending order

20	145	1307594	1281871
papers	citations	7	11
		h-index	g-index

21	21	21	75
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Uniform error estimates for artificial neural network approximations for heat equations. IMA Journal of Numerical Analysis, 2022, 42, 1991-2054.	2.9	15
2	A Modified MSA for Stochastic Control Problems. Applied Mathematics and Optimization, 2021, 84, 3417-3436.	1.6	5
3	Weak existence and uniqueness for McKeanâ€"Vlasov SDEs with common noise. Annals of Probability, 2021, 49, .	1.8	10
4	McKeanâ€"Vlasov SDEs under measure dependent Lyapunov conditions. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2021, 57, .	1.1	27
5	Mean-field Langevin dynamics and energy landscape of neural networks. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2021, 57, .	1.1	6
6	Unbiased Deep Solvers for Linear Parametric PDEs. Applied Mathematical Finance, 2021, 28, 299-329.	1.2	2
7	$$L^p$$-estimates and regularity for SPDEs with monotone semilinearity. Stochastics and Partial Differential Equations: Analysis and Computations, 2020, 8, 422-459.	0.9	1
8	Coercivity condition for higher moment a priori estimates for nonlinear SPDEs and existence of a solution under local monotonicity. Stochastics, 2020, 92, 684-715.	1.1	5
9	Exponential Convergence and Stability of Howard's Policy Improvement Algorithm for Controlled Diffusions. SIAM Journal on Control and Optimization, 2020, 58, 1314-1340.	2.1	10
10	Nonlinear stochastic evolution equations of second order with damping. Stochastics and Partial Differential Equations: Analysis and Computations, 2017, 5, 81-112.	0.9	1
11	ItÃ´ formula for processes taking values in intersection of finitely many Banach spaces. Stochastics and Partial Differential Equations: Analysis and Computations, 2017, 5, 428-455.	0.9	3
12	Equations of second order in time with quasilinear damping: existence in Orlicz spaces via convergence of a full discretisation. Mathematical Methods in the Applied Sciences, 2016, 39, 2449-2460.	2.3	4
13	Convergence of tamed Euler schemes for a class of stochastic evolution equations. Stochastics and Partial Differential Equations: Analysis and Computations, 2016, 4, 225-245.	0.9	8
14	On a Full Discretisation for Nonlinear Second-Order Evolution Equations with Monotone Damping: Construction, Convergence, and Error Estimates. Foundations of Computational Mathematics, 2015, 15, 1653-1701.	2.5	5
15	Evolution equations of second order with nonconvex potential and linear damping: existence via convergence of a full discretization. Journal of Differential Equations, 2013, 255, 3719-3746.	2.2	12
16	Error Estimates for Approximations of American Put Option Price. Computational Methods in Applied Mathematics, 2012, 12, 108-120.	0.8	2
17	Full discretization of the porous medium/fast diffusion equation based on its very weak formulation. Communications in Mathematical Sciences, 2012, 10, 1055-1080.	1.0	16
18	Full discretisation of second-order nonlinear evolution equations: strong convergence and applications. Computational Methods in Applied Mathematics, 2011, 11, 441-459.	0.8	7

#	Article	IF	Citations
19	On Finite-Difference Approximations for Normalized Bellman Equations. Applied Mathematics and Optimization, 2009, 60, 297-339.	1.6	5
20	Market Based Mechanisms for Incentivising Exchange Liquidity Provision. SSRN Electronic Journal, 0, , .	0.4	0