

Rainer Buckdahn

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

50
papers

1,626
citations

18
h-index

40
g-index

51
ext. papers

1,881
ext. citations

1.4
avg, IF

4.77
L-index

#	Paper	IF	Citations
50	Backward stochastic differential equations and integral-partial differential equations. <i>Stochastic and Stochastics Reports</i> , 1997 , 60, 57-83		252
49	Mean-field backward stochastic differential equations and related partial differential equations. <i>Stochastic Processes and Their Applications</i> , 2009 , 119, 3133-3154	1.1	172
48	A General Stochastic Maximum Principle for SDEs of Mean-field Type. <i>Applied Mathematics and Optimization</i> , 2011 , 64, 197-216	1.5	157
47	Stochastic Differential Games and Viscosity Solutions of Hamilton-Jacobi-Bellman-Isaacs Equations. <i>SIAM Journal on Control and Optimization</i> , 2008 , 47, 444-475	1.9	147
46	Mean-field backward stochastic differential equations: A limit approach. <i>Annals of Probability</i> , 2009 , 37,	1.9	145
45	Mean-field stochastic differential equations and associated PDEs. <i>Annals of Probability</i> , 2017 , 45,	1.9	71
44	Some Recent Aspects of Differential Game Theory. <i>Dynamic Games and Applications</i> , 2011 , 1, 74-114	1.1	62
43	Nash Equilibrium Payoffs for Nonzero-Sum Stochastic Differential Games. <i>SIAM Journal on Control and Optimization</i> , 2004 , 43, 624-642	1.9	59
42	Stochastic viscosity solutions for nonlinear stochastic partial differential equations. Part I. <i>Stochastic Processes and Their Applications</i> , 2001 , 93, 181-204	1.1	55
41	Viability property for a backward stochastic differential equation and applications to partial differential equations. <i>Probability Theory and Related Fields</i> , 2000 , 116, 485-504	1.4	42
40	Stochastic viscosity solutions for nonlinear stochastic partial differential equations. Part II. <i>Stochastic Processes and Their Applications</i> , 2001 , 93, 205-228	1.1	40
39	Existence of stochastic control under state constraints. <i>Comptes Rendus Mathematique</i> , 1998 , 327, 17-22		36
38	A Representation Formula for the Mean Curvature Motion. <i>SIAM Journal on Mathematical Analysis</i> , 2001 , 33, 827-846	1.7	31
37	Pathwise Stochastic Control Problems and Stochastic HJB Equations. <i>SIAM Journal on Control and Optimization</i> , 2007 , 45, 2224-2256	1.9	24
36	Stochastic Optimal Control and Linear Programming Approach. <i>Applied Mathematics and Optimization</i> , 2011 , 63, 257-276	1.5	23
35	A Stochastic Maximum Principle for General Mean-Field Systems. <i>Applied Mathematics and Optimization</i> , 2016 , 74, 507-534	1.5	21
34	On limiting values of stochastic differential equations with small noise intensity tending to zero. <i>Bulletin Des Sciences Mathematiques</i> , 2009 , 133, 229-237	0.7	21

33	Pathwise stochastic Taylor expansions and stochastic viscosity solutions for fully nonlinear stochastic PDEs. <i>Annals of Probability</i> , 2002 , 30, 1131	1.9	20
32	Stochastic representation for solutions of Isaacs-type integral-partial differential equations. <i>Stochastic Processes and Their Applications</i> , 2011 , 121, 2715-2750	1.1	18
31	Limit Theorem for Controlled Backward SDEs and Homogenization of Hamilton-Jacobi-Bellman Equations. <i>Applied Mathematics and Optimization</i> , 2005 , 51, 1-33	1.5	17
30	Existence of an optimal control for stochastic control systems with nonlinear cost functional. <i>Stochastics</i> , 2010 , 82, 241-256	0.6	15
29	Value in mixed strategies for zero-sum stochastic differential games without Isaacs condition. <i>Annals of Probability</i> , 2014 , 42,	1.9	14
28	Value function of differential games without Isaacs conditions. An approach with nonanticipative mixed strategies. <i>International Journal of Game Theory</i> , 2013 , 42, 989-1020	0.5	14
27	Probabilistic interpretation for systems of Isaacs equations with two reflecting barriers. <i>Nonlinear Differential Equations and Applications</i> , 2009 , 16, 381-420	0.8	14
26	On representation formulas for long run averaging optimal control problem. <i>Journal of Differential Equations</i> , 2015 , 259, 5554-5581	2.1	13
25	On the existence of stochastic optimal control of distributed state system. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2003 , 52, 1153-1184	1.3	13
24	Nonlinear Stochastic Differential Games Involving a Major Player and a Large Number of Collectively Acting Minor Agents. <i>SIAM Journal on Control and Optimization</i> , 2014 , 52, 451-492	1.9	12
23	A mean-field stochastic control problem with partial observations. <i>Annals of Applied Probability</i> , 2017 , 27,	2	12
22	Pathwise Taylor expansions for random fields on multiple dimensional paths. <i>Stochastic Processes and Their Applications</i> , 2015 , 125, 2820-2855	1.1	11
21	Pricing of American Contingent Claims with Jump Stock Price and Constrained Portfolios. <i>Mathematics of Operations Research</i> , 1998 , 23, 177-203	1.5	11
20	Existence of Asymptotic Values for Nonexpansive Stochastic Control Systems. <i>Applied Mathematics and Optimization</i> , 2014 , 70, 1-28	1.5	10
19	Regularity Properties for General HJB Equations: A Backward Stochastic Differential Equation Method. <i>SIAM Journal on Control and Optimization</i> , 2012 , 50, 1466-1501	1.9	9
18	Stochastic Control with Exit Time and Constraints, Application to Small Time Attainability of Sets. <i>Applied Mathematics and Optimization</i> , 2004 , 49, 99-112	1.5	9
17	Differential games with asymmetric information and without Isaacs condition. <i>International Journal of Game Theory</i> , 2016 , 45, 795-816	0.5	8
16	Stochastic differential games with reflection and related obstacle problems for Isaacs equations. <i>Acta Mathematicae Applicatae Sinica</i> , 2011 , 27, 647-678	0.3	6

15	Lipschitz continuity and semiconcavity properties of the value function of a stochastic control problem. <i>Nonlinear Differential Equations and Applications</i> , 2010 , 17, 715-728	0.8	6
14	Another proof for the equivalence between invariance of closed sets with respect to stochastic and deterministic systems??The authors gratefully acknowledge the support from the RTN network HPRN-CT-2002-00281 (European Union) and from the FWF-grant Y 328 (Austrian Science Funds).. <i>Bulletin Des Sciences Mathematiques</i> , 2010 , 134, 207-214	0.7	6
13	Mean-Field SDE Driven by a Fractional Brownian Motion and Related Stochastic Control Problem. <i>SIAM Journal on Control and Optimization</i> , 2017 , 55, 1500-1533	1.9	4
12	Stochastic variational inequalities on non-convex domains. <i>Journal of Differential Equations</i> , 2015 , 259, 7332-7374	2.1	4
11	Probabilistic interpretation of a coupled system of Hamilton-Jacobi-Bellman equations. <i>Journal of Evolution Equations</i> , 2010 , 10, 529-549	1.2	4
10	Peng's maximum principle for a stochastic control problem driven by a fractional and a standard Brownian motion. <i>Science China Mathematics</i> , 2014 , 57, 2025-2042	0.8	3
9	Pathwise Taylor expansions for Itô random fields. <i>Mathematical Control and Related Fields</i> , 2011 , 1, 437-468	1.5	3
8	Controlled Stochastic Differential Equations under Constraints in Infinite Dimensional Spaces. <i>SIAM Journal on Control and Optimization</i> , 2008 , 47, 218-250	1.9	2
7	A Stochastic Tikhonov Theorem in Infinite Dimensions. <i>Applied Mathematics and Optimization</i> , 2006 , 53, 221-258	1.5	2
6	Stochastic control with exit time and constraints, application to small time attainability of sets. <i>Applied Mathematics and Optimization</i> , 2004 , 49, 99-112	1.5	2
5	Representation Formulas for Limit Values of Long Run Stochastic Optimal Controls. <i>SIAM Journal on Control and Optimization</i> , 2020 , 58, 1846-1873	1.9	2
4	Representation of limit values for nonexpansive stochastic differential games. <i>Journal of Differential Equations</i> , 2021 , 276, 187-227	2.1	2
3	Inf-convolution of G-expectations. <i>Science China Mathematics</i> , 2010 , 53, 1957-1970	0.8	1
2	Viability of an open set for stochastic control systems. <i>Stochastic Processes and Their Applications</i> , 2019 , 129, 4108-4118	1.1	1
1	Partial derivative with respect to the measure and its application to general controlled mean-field systems. <i>Stochastic Processes and Their Applications</i> , 2021 , 134, 265-307	1.1	0