

Ludovic Goudenge

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.

24
papers

133
citations

7
h-index

11
g-index

25
ext. papers

167
ext. citations

1.9
avg, IF

3.3
L-index

#	Paper	IF	Citations
24	Unbiasedness of some generalized adaptive multilevel splitting algorithms. <i>Annals of Applied Probability</i> , 2016 , 26,	2	24
23	Stochastic Cahn-Hilliard Equation with Double Singular Nonlinearities and Two Reflections. <i>SIAM Journal on Mathematical Analysis</i> , 2011 , 43, 1473-1494	1.7	23
22	Stochastic Cahn-Hilliard equation with singular nonlinearity and reflection. <i>Stochastic Processes and Their Applications</i> , 2009 , 119, 3516-3548	1.1	22
21	Machine learning for pricing American options in high-dimensional Markovian and non-Markovian models. <i>Quantitative Finance</i> , 2020 , 20, 573-591	1.6	11
20	High Order Finite Element Calculations for the Cahn-Hilliard Equation. <i>Journal of Scientific Computing</i> , 2012 , 52, 294-321	2.3	9
19	Asymptotic properties of stochastic Cahn-Hilliard equation with singular nonlinearity and degenerate noise. <i>Stochastic Processes and Their Applications</i> , 2015 , 125, 3785-3800	1.1	8
18	Pricing and hedging GLWB in the Heston and in the Black-Scholes with stochastic interest rate models. <i>Insurance: Mathematics and Economics</i> , 2016 , 70, 38-57	1.5	8
17	Pricing and hedging GMWB in the Heston and in the Black-Scholes with stochastic interest rate models. <i>Computational Management Science</i> , 2019 , 16, 217-248	1	7
16	Analysis of some splitting schemes for the stochastic Allen-Cahn equation. <i>Discrete and Continuous Dynamical Systems - Series B</i> , 2019 , 24, 4169-4190	1.3	6
15	Weak convergence rates of splitting schemes for the stochastic Allen-Cahn equation. <i>BIT Numerical Mathematics</i> , 2020 , 60, 543-582	1.7	4
14	Likelihood-based non-Markovian models from molecular dynamics.. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2022 , 119, e2117586119	11.5	3
13	Computing credit valuation adjustment solving coupled PIDEs in the Bates model. <i>Computational Management Science</i> , 2020 , 17, 163-178	1	2
12	Central Limit Theorem for Adaptive Multilevel Splitting Estimators in an Idealized Setting. <i>Springer Proceedings in Mathematics and Statistics</i> , 2016 , 245-260	0.2	2
11	Analysis and simulation of rare events for SPDEs. <i>ESAIM Proceedings and Surveys</i> , 2015 , 48, 364-384	0.9	1
10	Numerical methods for piecewise deterministic Markov processes with boundary. <i>ESAIM Proceedings and Surveys</i> , 2014 , 45, 338-348	0.9	1
9	Gaussian process regression for pricing variable annuities with stochastic volatility and interest rate. <i>Decisions in Economics and Finance</i> , 2021 , 44, 57-72	0.7	1
8	Stochastic phase field Navier-Stokes vesicle-fluid interaction model. <i>Journal of Mathematical Analysis and Applications</i> , 2021 , 496, 124805	1.1	1

7	Ergodicity of stochastic Cahn-Hilliard equations with logarithmic potentials driven by degenerate or nondegenerate noises. <i>Journal of Differential Equations</i> , 2020 , 269, 6988-7014	2.1	○
6	Reexamining the framework for intermittency in Lagrangian stochastic models for turbulent flows: A way to an original and versatile numerical approach. <i>Physical Review E</i> , 2021 , 104, 015104	2.4	○
5	Numerical methods for piecewise deterministic Markov processes with boundary. <i>IMA Journal of Numerical Analysis</i> , 2017 , 37, 170-208	1.8	
4	Statistical and probabilistic modeling of a cloud of particles coupled with a turbulent fluid. <i>ESAIM Proceedings and Surveys</i> , 2019 , 65, 401-424	0.9	
3	A Wright-Fisher model with indirect selection. <i>Journal of Mathematical Biology</i> , 2015 , 71, 1411-50	2	
2	Fourier-Cosine Method for Pricing and Hedging Insurance Derivatives. <i>Theoretical Economics Letters</i> , 2018 , 08, 282-291	0.4	
1	Numerical and convergence analysis of the stochastic Lagrangian averaged Navier-Stokes equations. <i>Journal of Computational and Applied Mathematics</i> , 2022 , 414, 114446	2.4	