Ludovic Goudenge

List of Publications by Year in Descending Order

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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	Likelihood-based non-Markovian models from molecular dynamics.. *Proceedings of the National Academy of Sciences of the United States of America*, **2022**, 119, e2117586119	11.5	3
23	Numerical and convergence analysis of the stochastic Lagrangian averaged Navier–Stokes equations. *Journal of Computational and Applied Mathematics*, **2022**, 414, 114446	2.4	
22	Gaussian process regression for pricing variable annuities with stochastic volatility and interest rate. *Decisions in Economics and Finance*, **2021**, 44, 57-72	0.7	1
21	Stochastic phase field – Navier-Stokes vesicle-fluid interaction model. *Journal of Mathematical Analysis and Applications*, **2021**, 496, 124805	1.1	1
20	Reexamining the framework for intermittency in Lagrangian stochastic models for turbulent flows: A way to an original and versatile numerical approach. *Physical Review E*, **2021**, 104, 015104	2.4	0
19	Computing credit valuation adjustment solving coupled PIDEs in the Bates model. *Computational Management Science*, **2020**, 17, 163-178	1	2
18	Machine learning for pricing American options in high-dimensional Markovian and non-Markovian models. *Quantitative Finance*, **2020**, 20, 573-591	1.6	11
17	Weak convergence rates of splitting schemes for the stochastic Allen–Cahn equation. *BIT Numerical Mathematics*, **2020**, 60, 543-582	1.7	4
16	Ergodicity of stochastic Cahn-Hilliard equations with logarithmic potentials driven by degenerate or nondegenerate noises. *Journal of Differential Equations*, **2020**, 269, 6988-7014	2.1	0
15	Statistical and probabilistic modeling of a cloud of particles coupled with a turbulent fluid. *ESAIM Proceedings and Surveys*, **2019**, 65, 401-424	0.9	
14	Pricing and hedging GMWB in the Heston and in the Black–Scholes with stochastic interest rate models. *Computational Management Science*, **2019**, 16, 217-248	1	7
13	Analysis of some splitting schemes for the stochastic Allen-Cahn equation. *Discrete and Continuous Dynamical Systems - Series B*, **2019**, 24, 4169-4190	1.3	6
12	Fourier-Cosine Method for Pricing and Hedging Insurance Derivatives. *Theoretical Economics Letters*, **2018**, 08, 282-291	0.4	
11	Numerical methods for piecewise deterministic Markov processes with boundary. *IMA Journal of Numerical Analysis*, **2017**, 37, 170-208	1.8	
10	Unbiasedness of some generalized adaptive multilevel splitting algorithms. *Annals of Applied Probability*, **2016**, 26,	2	24
9	Central Limit Theorem for Adaptive Multilevel Splitting Estimators in an Idealized Setting. *Springer Proceedings in Mathematics and Statistics*, **2016**, 245-260	0.2	2
8	Pricing and hedging GLWB in the Heston and in the Black–Scholes with stochastic interest rate models. *Insurance: Mathematics and Economics*, **2016**, 70, 38-57	1.5	8

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7	A Wright-Fisher model with indirect selection. *Journal of Mathematical Biology*, **2015**, 71, 1411-50	2	
6	Asymptotic properties of stochastic Cahn–Hilliard equation with singular nonlinearity and degenerate noise. *Stochastic Processes and Their Applications*, **2015**, 125, 3785-3800	1.1	8
5	Analysis and simulation of rare events for SPDEs. *ESAIM Proceedings and Surveys*, **2015**, 48, 364-384	0.9	1
4	Numerical methods for piecewise deterministic Markov processes with boundary. *ESAIM Proceedings and Surveys*, **2014**, 45, 338-348	0.9	1
3	High Order Finite Element Calculations for the Cahn-Hilliard Equation. *Journal of Scientific Computing*, **2012**, 52, 294-321	2.3	9
2	Stochastic Cahn–Hilliard Equation with Double Singular Nonlinearities and Two Reflections. *SIAM Journal on Mathematical Analysis*, **2011**, 43, 1473-1494	1.7	23
1	Stochastic Cahn–Hilliard equation with singular nonlinearity and reflection. *Stochastic Processes and Their Applications*, **2009**, 119, 3516-3548	1.1	22