

# Ludovic GoudenÃ“ge

## List of Publications by Year in descending order

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25  
papers

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citations

1039406

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h-index

1058022

14  
g-index

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docs citations

25  
times ranked

142  
citing authors

#	ARTICLE	IF	CITATIONS
1	Unbiasedness of some generalized adaptive multilevel splitting algorithms. <i>Annals of Applied Probability</i> , 2016, 26, .	0.6	35
2	Stochastic Cahn-Hilliard Equation with Double Singular Nonlinearities and Two Reflections. <i>SIAM Journal on Mathematical Analysis</i> , 2011, 43, 1473-1494.	0.9	26
3	Machine learning for pricing American options in high-dimensional Markovian and non-Markovian models. <i>Quantitative Finance</i> , 2020, 20, 573-591.	0.9	24
4	Stochastic Cahn-Hilliard equation with singular nonlinearity and reflection. <i>Stochastic Processes and Their Applications</i> , 2009, 119, 3516-3548.	0.4	23
5	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.	3.3	21
6	Weak convergence rates of splitting schemes for the stochastic Allen-Cahn equation. <i>BIT Numerical Mathematics</i> , 2020, 60, 543-582.	1.0	17
7	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.	0.8	12
8	High Order Finite Element Calculations for the Cahn-Hilliard Equation. <i>Journal of Scientific Computing</i> , 2012, 52, 294-321.	1.1	11
9	Analysis of some splitting schemes for the stochastic Allen-Cahn equation. <i>Discrete and Continuous Dynamical Systems - Series B</i> , 2019, 24, 4169-4190.	0.5	10
10	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.	0.7	9
11	Asymptotic properties of stochastic Cahn-Hilliard equation with singular nonlinearity and degenerate noise. <i>Stochastic Processes and Their Applications</i> , 2015, 125, 3785-3800.	0.4	8
12	Gaussian process regression for pricing variable annuities with stochastic volatility and interest rate. <i>Decisions in Economics and Finance</i> , 2021, 44, 57-72.	1.1	5
13	Computing credit valuation adjustment solving coupled PIDEs in the Bates model. <i>Computational Management Science</i> , 2020, 17, 163-178.	0.8	4
14	Central Limit Theorem for Adaptive Multilevel Splitting Estimators in an Idealized Setting. <i>Springer Proceedings in Mathematics and Statistics</i> , 2016, , 245-260.	0.1	3
15	Stochastic phase field $\pm$ -Navier-Stokes vesicle-fluid interaction model. <i>Journal of Mathematical Analysis and Applications</i> , 2021, 496, 124805.	0.5	3
16	Analysis and simulation of rare events for SPDEs. <i>ESAIM Proceedings and Surveys</i> , 2015, 48, 364-384.	0.5	2
17	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.	1.1	2
18	Numerical methods for piecewise deterministic Markov processes with boundary. <i>ESAIM Proceedings and Surveys</i> , 2014, 45, 338-348.	0.5	1

#	ARTICLE	IF	CITATIONS
19	A Wrightâ€Fisher model with indirect selection. <i>Journal of Mathematical Biology</i> , 2015, 71, 1411-1450.	0.8	1
20	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.	0.8	1
21	Fourier-Cosine Method for Pricing and Hedging Insurance Derivatives. <i>Theoretical Economics Letters</i> , 2018, 08, 282-291.	0.2	1
22	Numerical methods for piecewise deterministic Markov processes with boundary. <i>IMA Journal of Numerical Analysis</i> , 2017, 37, 170-208.	1.5	0
23	Statistical and probabilistic modeling of a cloud of particles coupled with a turbulent fluid. <i>ESAIM Proceedings and Surveys</i> , 2019, 65, 401-424.	0.5	0
24	Moving average options: Machine learning and Gauss-Hermite quadrature for a double non-Markovian problem. <i>European Journal of Operational Research</i> , 2022, , .	3.5	0
25	Numerical and convergence analysis of the stochastic Lagrangian averaged Navierâ€Stokes equations. <i>Journal of Computational and Applied Mathematics</i> , 2022, 414, 114446.	1.1	0