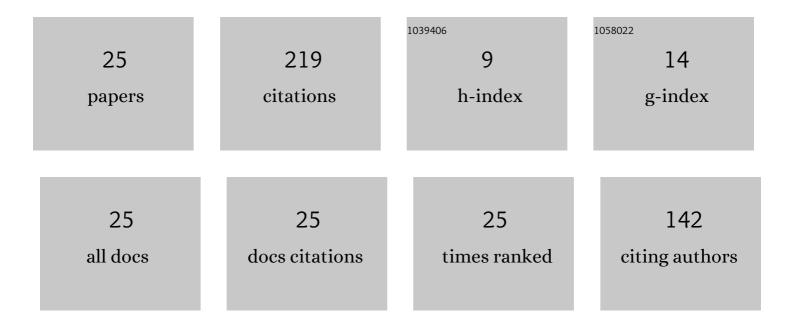
## Ludovic GoudenÃ"ge

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/5482311/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	Moving average options: Machine learning and Gauss-Hermite quadrature for a double non-Markovian problem. European Journal of Operational Research, 2022, , .	3.5	0
2	Likelihood-based non-Markovian models from molecular dynamics. Proceedings of the National Academy of Sciences of the United States of America, 2022, 119, e2117586119.	3.3	21
3	Numerical and convergence analysis of the stochastic Lagrangian averaged Navier–Stokes equations. Journal of Computational and Applied Mathematics, 2022, 414, 114446.	1.1	0
4	Gaussian process regression for pricing variable annuities with stochastic volatility and interest rate. Decisions in Economics and Finance, 2021, 44, 57-72.	1.1	5
5	Stochastic phase field α-Navier-Stokes vesicle-fluid interaction model. Journal of Mathematical Analysis and Applications, 2021, 496, 124805.	0.5	3
6	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.	0.8	1
7	Weak convergence rates of splitting schemes for the stochastic Allen–Cahn equation. BIT Numerical Mathematics, 2020, 60, 543-582.	1.0	17
8	Ergodicity of stochastic Cahn-Hilliard equations with logarithmic potentials driven by degenerate or nondegenerate noises. Journal of Differential Equations, 2020, 269, 6988-7014.	1.1	2
9	Computing credit valuation adjustment solving coupled PIDEs in the Bates model. Computational Management Science, 2020, 17, 163-178.	0.8	4
10	Machine learning for pricing American options in high-dimensional Markovian and non-Markovian models. Quantitative Finance, 2020, 20, 573-591.	0.9	24
11	Pricing and hedging GMWB in the Heston and in the Black–Scholes with stochastic interest rate models. Computational Management Science, 2019, 16, 217-248.	0.8	12
12	Statistical and probabilistic modeling of a cloud of particles coupled with a turbulent fluid. ESAIM Proceedings and Surveys, 2019, 65, 401-424.	0.5	0
13	Analysis of some splitting schemes for the stochastic Allen-Cahn equation. Discrete and Continuous Dynamical Systems - Series B, 2019, 24, 4169-4190.	0.5	10
14	Fourier-Cosine Method for Pricing and Hedging Insurance Derivatives. Theoretical Economics Letters, 2018, 08, 282-291.	0.2	1
15	Numerical methods for piecewise deterministic Markov processes with boundary. IMA Journal of Numerical Analysis, 2017, 37, 170-208.	1.5	0
16	Unbiasedness of some generalized adaptive multilevel splitting algorithms. Annals of Applied Probability, 2016, 26, .	0.6	35
17	Central Limit Theorem for Adaptive Multilevel Splitting Estimators in an Idealized Setting. Springer Proceedings in Mathematics and Statistics, 2016, , 245-260.	0.1	3
18	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.	0.7	9

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19	Analysis and simulation of rare events for SPDEs. ESAIM Proceedings and Surveys, 2015, 48, 364-384.	0.5	2
20	A Wright–Fisher model with indirect selection. Journal of Mathematical Biology, 2015, 71, 1411-1450.	0.8	1
21	Asymptotic properties of stochastic Cahn–Hilliard equation with singular nonlinearity and degenerate noise. Stochastic Processes and Their Applications, 2015, 125, 3785-3800.	0.4	8
22	Numerical methods for piecewise deterministic Markov processes with boundary. ESAIM Proceedings and Surveys, 2014, 45, 338-348.	0.5	1
23	High Order Finite Element Calculations for the Cahn-Hilliard Equation. Journal of Scientific Computing, 2012, 52, 294-321.	1.1	11
24	Stochastic Cahn–Hilliard Equation with Double Singular Nonlinearities and Two Reflections. SIAM Journal on Mathematical Analysis, 2011, 43, 1473-1494.	0.9	26
25	Stochastic Cahn–Hilliard equation with singular nonlinearity and reflection. Stochastic Processes and Their Applications, 2009, 119, 3516-3548.	0.4	23