Jeremy Staum

List of Publications by Year
in descending order

25 papers	879 citations	1478505 6 h-index	1588992 8 g-index
25 all docs	25 docs citations	25 times ranked	509 citing authors

#	Article	IF	Citations
1	Stochastic Kriging for Simulation Metamodeling. Operations Research, 2010, 58, 371-382.	1.9	471
2	Fundamental Theorems of Asset Pricing for Good Deal Bounds. Mathematical Finance, 2004, 14, 141-161.	1.8	73
3	Stochastic kriging for efficient nested simulation of expected shortfall. Journal of Risk, 2010, 12, 3-27.	0.1	56
4	Better simulation metamodeling: The why, what, and how of stochastic kriging. , 2009, , .		53
5	Stochastic kriging for simulation metamodeling. , 2008, , .		48
6	Gaussian Markov Random Fields for Discrete Optimization via Simulation: Framework and Algorithms. Operations Research, 2019, 67, 250-266.	1.9	30
7	Multilevel Monte Carlo Metamodeling. Operations Research, 2017, 65, 1062-1077.	1.9	21
8	Systemic risk components and deposit insurance premia. Quantitative Finance, 2012, 12, 651-662.	1.7	18
9	Discrete optimization via simulation using Gaussian Markov random fields. , 2014, , .		16
10	The influence of correlation functions on stochastic kriging metamodels. , 2010, , .		13
11	Green simulation designs for repeated experiments. , 2015, , .		12
12	Generalized integrated brownian fields for simulation metamodeling. , 2013, , .		11
13	A confidence interval for tail conditional expectation via two-level simulation. , 2007, , .		6
14	Simulation on demand for pricing many securities. , 2010, , .		6
15	Generalized Integrated Brownian Fields for Simulation Metamodeling. Operations Research, 2019, 67, 874-891.	1.9	6
16	Response surface methodology for simulating hedging and trading strategies. , 2008, , .		5
17	Estimating expected shortfall with stochastic kriging. , 2009, , .		5
18	An efficient simulation procedure for point estimation of expected shortfall. , 2010, , .		5

#	ARTICLE	IF	CITATIONS
19	Database Monte Carlo for simulation on demand. , 2015, , .		5
20	UNIFORM CONVERGENCE OF SAMPLE AVERAGE APPROXIMATION WITH ADAPTIVE MULTIPLE IMPORTANCE SAMPLING. , 2018, , .		5
21	Density Deconvolution With Additive Measurement Errors Using Quadratic Programming. Journal of Computational and Graphical Statistics, 2020, 29, 580-591.	1.7	5
22	An Adaptive Procedure for Estimating Coherent Risk Measures Based on Generalized Scenarios. , 2006, , .		3
23	Moving Least Squares regression for high dimensional simulation metamodeling. , 2012, , .		3
24	Green simulation with database Monte Carlo. , 2016, , .		2
25	Multilevel Monte Carlo metamodeling. , 2013, , .		1