

Boualem Djehiche

List of Publications by Year in descending order

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Version: 2024-02-01

70
papers

1,303
citations

623734

14
h-index

377865

34
g-index

71
all docs

71
docs citations

71
times ranked

549
citing authors

#	ARTICLE	IF	CITATIONS
1	On modelling and pricing weather derivatives. <i>Applied Mathematical Finance</i> , 2002, 9, 1-20.	1.2	269
2	A Maximum Principle for SDEs of Mean-Field Type. <i>Applied Mathematics and Optimization</i> , 2011, 63, 341-356.	1.6	241
3	A General Stochastic Maximum Principle for SDEs of Mean-field Type. <i>Applied Mathematics and Optimization</i> , 2011, 64, 197-216.	1.6	204
4	A Stochastic Maximum Principle for Risk-Sensitive Mean-Field Type Control. <i>IEEE Transactions on Automatic Control</i> , 2015, 60, 2640-2649.	5.7	72
5	Mean-Field-Type Games in Engineering. <i>AIMS Electronics and Electrical Engineering</i> , 2017, 1, 18-73.	1.5	37
6	A threshold limit theorem for the stochastic logistic epidemic. <i>Journal of Applied Probability</i> , 1998, 35, 662-670.	0.7	36
7	A Mean-Field Game of Evacuation in Multilevel Building. <i>IEEE Transactions on Automatic Control</i> , 2017, 62, 5154-5169.	5.7	33
8	A Characterization of Sub-game Perfect Equilibria for SDEs of Mean-Field Type. <i>Dynamic Games and Applications</i> , 2016, 6, 55-81.	1.9	26
9	A Consistent Estimator of the Smoothing Parameter in the Hodrick-Prescott Filter. <i>Journal of the Japan Statistical Society</i> , 2008, 38, 225-241.	0.1	24
10	The Rate Function for Some Measure-Valued Jump Processes. <i>Annals of Probability</i> , 1995, 23, 1414.	1.8	23
11	ON A FINITE HORIZON STARTING AND STOPPING PROBLEM WITH RISK OF ABANDONMENT. <i>International Journal of Theoretical and Applied Finance</i> , 2009, 12, 523-543.	0.5	22
12	A large deviation estimate for ruin probabilities. <i>Scandinavian Actuarial Journal</i> , 1993, 1993, 42-59.	1.7	21
13	Credit scoring by incorporating dynamic networked information. <i>European Journal of Operational Research</i> , 2020, 286, 1103-1112.	5.7	19
14	Optimal Control and Zero-Sum Stochastic Differential Game Problems of Mean-Field Type. <i>Applied Mathematics and Optimization</i> , 2020, 81, 933-960.	1.6	18
15	Optimality necessary conditions in singular stochastic control problems with nonsmooth data. <i>Journal of Mathematical Analysis and Applications</i> , 2009, 355, 479-494.	1.0	14
16	On the Stochastic Maximum Principle in Optimal Control of Degenerate Diffusions with Lipschitz Coefficients. <i>Applied Mathematics and Optimization</i> , 2007, 56, 364-378.	1.6	13
17	Modeling tagged pedestrian motion: A mean-field type game approach. <i>Transportation Research Part B: Methodological</i> , 2019, 121, 168-183.	5.9	11
18	Stochastic Impulse Control of Non-Markovian Processes. <i>Applied Mathematics and Optimization</i> , 2010, 61, 1-26.	1.6	10

#	ARTICLE	IF	CITATIONS
19	Mean-Field-Type Games with Jump and Regime Switching. <i>Dynamic Games and Applications</i> , 2020, 10, 19-57.	1.9	10
20	Large Deviations for Hierarchical Systems of Interacting Jump Processes. <i>Journal of Theoretical Probability</i> , 1998, 11, 1-24.	0.8	9
21	Stochastic modelling of disability insurance in a multi-period framework. <i>Scandinavian Actuarial Journal</i> , 2015, 2015, 88-106.	1.7	9
22	Mean-Field Games for Marriage. <i>PLoS ONE</i> , 2014, 9, e94933.	2.5	9
23	Limit theorems for multitype epidemics. <i>Stochastic Processes and Their Applications</i> , 1995, 56, 57-75.	0.9	8
24	Global solution of the pressureless gas equation with viscosity. <i>Physica D: Nonlinear Phenomena</i> , 2002, 163, 184-190.	2.8	8
25	Standard approaches to asset & liability risk**. <i>Scandinavian Actuarial Journal</i> , 2005, 2005, 377-400.	1.7	8
26	On the equality of solutions of $\max\{\cdot\}$ - $\min\{\cdot\}$ and $\min\{\cdot\}$ - $\max\{\cdot\}$ systems of variational inequalities with interconnected bilateral obstacles. <i>Journal of Mathematical Analysis and Applications</i> , 2017, 452, 148-175.	1.0	8
27	Price Dynamics for Electricity in Smart Grid Via Mean-Field-Type Games. <i>Dynamic Games and Applications</i> , 2020, 10, 798-818.	1.9	8
28	Credit Scoring Based on the Set-Valued Identification Method. <i>Journal of Systems Science and Complexity</i> , 2020, 33, 1297-1309.	2.8	8
29	Optimal portfolio choice with path dependent benchmarked labor income: A mean field model. <i>Stochastic Processes and Their Applications</i> , 2022, 145, 48-85.	0.9	8
30	Risk aggregation and stochastic claims reserving in disability insurance. <i>Insurance: Mathematics and Economics</i> , 2014, 59, 100-108.	1.2	7
31	Viscosity Solutions of Systems of Variational Inequalities with Interconnected Bilateral Obstacles. <i>Funkcialaj Ekvacioj</i> , 2015, 58, 135-175.	0.3	7
32	Hedging options in market models modulated by the fractional Brownian motion. <i>Stochastic Analysis and Applications</i> , 2001, 19, 753-770.	1.5	6
33	Nonlinear reserving in life insurance: Aggregation and mean-field approximation. <i>Insurance: Mathematics and Economics</i> , 2016, 69, 1-13.	1.2	6
34	Nonlinear reserving and multiple contract modifications in life insurance. <i>Insurance: Mathematics and Economics</i> , 2020, 93, 187-195.	1.2	6
35	A Functional Limit Theorem for the Total Cost of a Multitype Standard Epidemic. <i>Advances in Applied Probability</i> , 1994, 26, 690-697.	0.7	5
36	Large deviations for a stochastic Volterra-type equation in the Besov-Orlicz space. <i>Stochastic Processes and Their Applications</i> , 1999, 81, 39-72.	0.9	5

#	ARTICLE	IF	CITATIONS
37	A sample path large deviation principle for L2-martingale measure processes. Bulletin Des Sciences Mathematiques, 1999, 123, 467-499.	1.0	5
38	A maximum principle for relaxed stochastic control of linear SDEs with application to bond portfolio optimization. Mathematical Methods of Operations Research, 2010, 72, 273-310.	1.0	5
39	Quenched Mass Transport of Particles Toward a Target. Journal of Optimization Theory and Applications, 2020, 186, 345-374.	1.5	5
40	Behavior Near Walls in the Mean-Field Approach to Crowd Dynamics. SIAM Journal on Applied Mathematics, 2020, 80, 1153-1174.	1.8	5
41	Bernstein processes and spin $\frac{1}{2}$ particles. Journal of Mathematical Physics, 1992, 33, 3050-3059.	1.1	4
42	The stochastic maximum principle in optimal control of degenerate diffusions with non-smooth coefficients. Random Operators and Stochastic Equations, 2009, 17, .	0.1	3
43	Can stocks help mend the asset and liability mismatch?. Scandinavian Actuarial Journal, 2010, 2010, 148-160.	1.7	3
44	Optimal stopping of expected profit and cost yields in an investment under uncertainty. Stochastics, 2011, 83, 431-448.	1.1	3
45	Stochastic viscosity solutions for SPDEs with continuous coefficients. Journal of Mathematical Analysis and Applications, 2011, 384, 63-69.	1.0	3
46	A stochastic maximum principle for risk-sensitive mean-field-type control. , 2014, , .		3
47	A full balance sheet two-mode optimal switching problem. Stochastics, 2015, 87, 604-622.	1.1	3
48	Evacuation of multi-level building: Design, control and strategic flow. , 2016, , .		3
49	Risk-sensitive mean-field-type control. , 2017, , .		3
50	A Hidden Markov Approach to Disability Insurance. North American Actuarial Journal, 2018, 22, 119-136.	1.4	3
51	Mean-field risk sensitive control and zero-sum games for Markov chains. Bulletin Des Sciences Mathematiques, 2019, 152, 1-39.	1.0	3
52	Bernstein processes and Pauli-type equations. Potential Analysis, 1993, 2, 349-370.	0.9	2
53	Limit theorems for the total size of a spatial epidemic. Journal of Applied Probability, 1997, 34, 698-710.	0.7	2
54	On the functional Hodrickâ€Prescott filter with non-compact operators. Random Operators and Stochastic Equations, 2016, 24, .	0.1	2

#	ARTICLE	IF	CITATIONS
55	A functional Hodrickâ€‘Prescott filter. Journal of Inverse and Ill-Posed Problems, 2017, 25, 135-148.	1.0	2
56	Mean-field backwardâ€‘forward stochastic differential equations and nonzero sum stochastic differential games. Stochastics and Dynamics, 2021, 21, 2150036.	1.2	2
57	Finite impulse response models: A non-asymptotic analysis of the least squares estimator. Bernoulli, 2021, 27, .	1.3	2
58	Infinite Horizon Stochastic Impulse Control with Delay and Random Coefficients. Mathematics of Operations Research, 2022, 47, 665-689.	1.3	2
59	A Two-Mode Mean-Field Optimal Switching Problem for the Full Balance Sheet. International Journal of Stochastic Analysis, 2014, 2014, 1-16.	0.3	1
60	Multi-agent Consensus by Binary-valued Communications of Relative State. , 2019, , .		1
61	On a class of reflected backward stochastic Volterra integral equations and related time-inconsistent optimal stopping problems. Systems and Control Letters, 2021, 155, 104989.	2.3	1
62	Credit rating analysis based on the network of trading information. Journal of Network Theory in Finance, 2019, , .	0.7	1
63	Sur les grandes dÃ©viations en thÃ©orie de filtrage non linÃ©aire. Studia Mathematica, 2001, 148, 5-21.	0.7	1
64	Stackelberg Mean-Field-Type Games with Polynomial Cost. IFAC-PapersOnLine, 2020, 53, 16920-16925.	0.9	1
65	Quantum Support Vector Regression for Disability Insurance. Risks, 2021, 9, 216.	2.4	1
66	Large deviations for heavy-tailed factor models. Statistics and Probability Letters, 2009, 79, 304-311.	0.7	0
67	Aggregation of 1-year risks in life and disability insurance. Annals of Actuarial Science, 2016, 10, 203-221.	1.5	0
68	Fractional Mean-Field-Type Games under Non-Quadratic Costs: A Direct Method. , 2019, , .		0
69	Hamiltonâ€‘Jacobi equations for optimal control on multidimensional junctions with entry costs. Nonlinear Differential Equations and Applications, 2020, 27, 1.	0.8	0
70	Importance Sampling for a Simple Markovian Intensity Model Using Subsolutions. ACM Transactions on Modeling and Computer Simulation, 2022, 32, 1-25.	0.8	0