

Boualem Djehiche

List of Publications by Year in descending order

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70
papers

1,303
citations

623734
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g-index

71
all docs

71
docs citations

71
times ranked

549
citing authors

#	ARTICLE	IF	CITATIONS
1	Infinite Horizon Stochastic Impulse Control with Delay and Random Coefficients. Mathematics of Operations Research, 2022, 47, 665-689.	1.3	2
2	Optimal portfolio choice with path dependent benchmarked labor income: A mean field model. Stochastic Processes and Their Applications, 2022, 145, 48-85.	0.9	8
3	Importance Sampling for a Simple Markovian Intensity Model Using Subsolutions. ACM Transactions on Modeling and Computer Simulation, 2022, 32, 1-25.	0.8	0
4	Mean-field backwardâ€‘forward stochastic differential equations and nonzero sum stochastic differential games. Stochastics and Dynamics, 2021, 21, 2150036.	1.2	2
5	Finite impulse response models: A non-asymptotic analysis of the least squares estimator. Bernoulli, 2021, 27, .	1.3	2
6	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
7	Quantum Support Vector Regression for Disability Insurance. Risks, 2021, 9, 216.	2.4	1
8	Optimal Control and Zero-Sum Stochastic Differential Game Problems of Mean-Field Type. Applied Mathematics and Optimization, 2020, 81, 933-960.	1.6	18
9	Mean-Field-Type Games with Jump and Regime Switching. Dynamic Games and Applications, 2020, 10, 19-57.	1.9	10
10	Price Dynamics for Electricity in Smart Grid Via Mean-Field-Type Games. Dynamic Games and Applications, 2020, 10, 798-818.	1.9	8
11	Quenched Mass Transport of Particles Toward a Target. Journal of Optimization Theory and Applications, 2020, 186, 345-374.	1.5	5
12	Behavior Near Walls in the Mean-Field Approach to Crowd Dynamics. SIAM Journal on Applied Mathematics, 2020, 80, 1153-1174.	1.8	5
13	Credit Scoring Based on the Set-Valued Identification Method. Journal of Systems Science and Complexity, 2020, 33, 1297-1309.	2.8	8
14	Nonlinear reserving and multiple contract modifications in life insurance. Insurance: Mathematics and Economics, 2020, 93, 187-195.	1.2	6
15	Hamiltonâ€‘Jacobi equations for optimal control on multidimensional junctions with entry costs. Nonlinear Differential Equations and Applications, 2020, 27, 1.	0.8	0
16	Credit scoring by incorporating dynamic networked information. European Journal of Operational Research, 2020, 286, 1103-1112.	5.7	19
17	Stackelberg Mean-Field-Type Games with Polynomial Cost. IFAC-PapersOnLine, 2020, 53, 16920-16925.	0.9	1
18	Modeling tagged pedestrian motion: A mean-field type game approach. Transportation Research Part B: Methodological, 2019, 121, 168-183.	5.9	11

#	ARTICLE	IF	CITATIONS
19	Mean-field risk sensitive control and zero-sum games for Markov chains. Bulletin Des Sciences Mathematiques, 2019, 152, 1-39.	1.0	3
20	Fractional Mean-Field-Type Games under Non-Quadratic Costs: A Direct Method. , 2019, , .		0
21	Multi-agent Consensus by Binary-valued Communications of Relative State. , 2019, , .		1
22	Credit rating analysis based on the network of trading information. Journal of Network Theory in Finance, 2019, , .	0.7	1
23	A Hidden Markov Approach to Disability Insurance. North American Actuarial Journal, 2018, 22, 119-136.	1.4	3
24	A functional Hodrick-Prescott filter. Journal of Inverse and Ill-Posed Problems, 2017, 25, 135-148.	1.0	2
25	A Mean-Field Game of Evacuation in Multilevel Building. IEEE Transactions on Automatic Control, 2017, 62, 5154-5169.	5.7	33
26	On the equality of solutions of $\max\text{-}\min$ and $\min\text{-}\max$ systems of variational inequalities with interconnected bilateral obstacles. Journal of Mathematical Analysis and Applications, 2017, 452, 148-175.	1.0	8
27	Risk-sensitive mean-field-type control. , 2017, , .		3
28	Mean-Field-Type Games in Engineering. AIMS Electronics and Electrical Engineering, 2017, 1, 18-73.	1.5	37
29	On the functional Hodrick-Prescott filter with non-compact operators. Random Operators and Stochastic Equations, 2016, 24, .	0.1	2
30	Aggregation of 1-year risks in life and disability insurance. Annals of Actuarial Science, 2016, 10, 203-221.	1.5	0
31	Nonlinear reserving in life insurance: Aggregation and mean-field approximation. Insurance: Mathematics and Economics, 2016, 69, 1-13.	1.2	6
32	Evacuation of multi-level building: Design, control and strategic flow. , 2016, , .		3
33	A Characterization of Sub-game Perfect Equilibria for SDEs of Mean-Field Type. Dynamic Games and Applications, 2016, 6, 55-81.	1.9	26
34	Viscosity Solutions of Systems of Variational Inequalities with Interconnected Bilateral Obstacles. Funkcialaj Ekvacioj, 2015, 58, 135-175.	0.3	7
35	A Stochastic Maximum Principle for Risk-Sensitive Mean-Field Type Control. IEEE Transactions on Automatic Control, 2015, 60, 2640-2649.	5.7	72
36	A full balance sheet two-mode optimal switching problem. Stochastics, 2015, 87, 604-622.	1.1	3

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37	Stochastic modelling of disability insurance in a multi-period framework. Scandinavian Actuarial Journal, 2015, 2015, 88-106.	1.7	9
38	A stochastic maximum principle for risk-sensitive mean-field-type control. , 2014, , .		3
39	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
40	Risk aggregation and stochastic claims reserving in disability insurance. Insurance: Mathematics and Economics, 2014, 59, 100-108.	1.2	7
41	Mean-Field Games for Marriage. PLoS ONE, 2014, 9, e94933.	2.5	9
42	Optimal stopping of expected profit and cost yields in an investment under uncertainty. Stochastics, 2011, 83, 431-448.	1.1	3
43	Stochastic viscosity solutions for SPDEs with continuous coefficients. Journal of Mathematical Analysis and Applications, 2011, 384, 63-69.	1.0	3
44	A Maximum Principle for SDEs of Mean-Field Type. Applied Mathematics and Optimization, 2011, 63, 341-356.	1.6	241
45	A General Stochastic Maximum Principle for SDEs of Mean-field Type. Applied Mathematics and Optimization, 2011, 64, 197-216.	1.6	204
46	Stochastic Impulse Control of Non-Markovian Processes. Applied Mathematics and Optimization, 2010, 61, 1-26.	1.6	10
47	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
48	Can stocks help mend the asset and liability mismatch?. Scandinavian Actuarial Journal, 2010, 2010, 148-160.	1.7	3
49	The stochastic maximum principle in optimal control of degenerate diffusions with non-smooth coefficients. Random Operators and Stochastic Equations, 2009, 17, .	0.1	3
50	ON A FINITE HORIZON STARTING AND STOPPING PROBLEM WITH RISK OF ABANDONMENT. International Journal of Theoretical and Applied Finance, 2009, 12, 523-543.	0.5	22
51	Large deviations for heavy-tailed factor models. Statistics and Probability Letters, 2009, 79, 304-311.	0.7	0
52	Optimality necessary conditions in singular stochastic control problems with nonsmooth data. Journal of Mathematical Analysis and Applications, 2009, 355, 479-494.	1.0	14
53	A Consistent Estimator of the Smoothing Parameter in the Hodrick-Prescott Filter. Journal of the Japan Statistical Society, 2008, 38, 225-241.	0.1	24
54	On the Stochastic Maximum Principle in Optimal Control of Degenerate Diffusions with Lipschitz Coefficients. Applied Mathematics and Optimization, 2007, 56, 364-378.	1.6	13

#	ARTICLE	IF	CITATIONS
55	Standard approaches to asset & liability risk**. Scandinavian Actuarial Journal, 2005, 2005, 377-400.	1.7	8
56	On modelling and pricing weather derivatives. Applied Mathematical Finance, 2002, 9, 1-20.	1.2	269
57	Global solution of the pressureless gas equation with viscosity. Physica D: Nonlinear Phenomena, 2002, 163, 184-190.	2.8	8
58	Hedging options in market models modulated by the fractional Brownian motion. Stochastic Analysis and Applications, 2001, 19, 753-770.	1.5	6
59	Sur les grandes d�vations en th�orie de filtrage non lin�aire. Studia Mathematica, 2001, 148, 5-21.	0.7	1
60	Large deviations for a stochastic Volterra-type equation in the Besov�Orlicz space. Stochastic Processes and Their Applications, 1999, 81, 39-72.	0.9	5
61	A sample path large deviation principle for L2-martingale measure processes. Bulletin Des Sciences Mathematiques, 1999, 123, 467-499.	1.0	5
62	Large Deviations for Hierarchical Systems of Interacting Jump Processes. Journal of Theoretical Probability, 1998, 11, 1-24.	0.8	9
63	A threshold limit theorem for the stochastic logistic epidemic. Journal of Applied Probability, 1998, 35, 662-670.	0.7	36
64	Limit theorems for the total size of a spatial epidemic. Journal of Applied Probability, 1997, 34, 698-710.	0.7	2
65	The Rate Function for Some Measure-Valued Jump Processes. Annals of Probability, 1995, 23, 1414.	1.8	23
66	Limit theorems for multitype epidemics. Stochastic Processes and Their Applications, 1995, 56, 57-75.	0.9	8
67	A Functional Limit Theorem for the Total Cost of a Multitype Standard Epidemic. Advances in Applied Probability, 1994, 26, 690-697.	0.7	5
68	Bernstein processes and Pauli-type equations. Potential Analysis, 1993, 2, 349-370.	0.9	2
69	A large deviation estimate for ruin probabilities. Scandinavian Actuarial Journal, 1993, 1993, 42-59.	1.7	21
70	Bernstein processes and spin�1/2 particles. Journal of Mathematical Physics, 1992, 33, 3050-3059.	1.1	4