

Joscha Diehl

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6358567/publications.pdf>

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9
papers

76
citations

1684188
5
h-index

1588992
8
g-index

9
all docs

9
docs citations

9
times ranked

55
citing authors

#	ARTICLE	IF	CITATIONS
1	A quadratic identity in the shuffle algebra and an alternative proof for de Bruijn's formula. <i>European Journal of Combinatorics</i> , 2022, 99, 103406.	0.8	1
2	The expected signature of Brownian motion stopped on the boundary of a circle has finite radius of convergence. <i>Bulletin of the London Mathematical Society</i> , 2021, 53, 285-299.	0.8	5
3	Time-Warping Invariants of Multidimensional Time Series. <i>Acta Applicandae Mathematicae</i> , 2020, 170, 265-290.	1.0	7
4	Invariants of Multidimensional Time Series Based on Their Iterated-Integral Signature. <i>Acta Applicandae Mathematicae</i> , 2019, 164, 83-122.	1.0	8
5	The parabolic Anderson model on Riemann surfaces. <i>Probability Theory and Related Fields</i> , 2019, 174, 369-444.	1.8	4
6	Stochastic control with rough paths. <i>Applied Mathematics and Optimization</i> , 2017, 75, 285-315.	1.6	9
7	The Kardar-Parisi-Zhang Equation as Scaling Limit of Weakly Asymmetric Interacting Brownian Motions. <i>Communications in Mathematical Physics</i> , 2017, 354, 549-589.	2.2	25
8	A Ły area between Brownian motion and rough paths with applications to robust nonlinear filtering and rough partial differential equations. <i>Stochastic Processes and Their Applications</i> , 2015, 125, 161-181.	0.9	17
9	The Moving-Frame Method for the Iterated-Integrals Signature: Orthogonal Invariants. <i>Foundations of Computational Mathematics</i> , 0, , .	2.5	0