Julio Daniel Backhoff Veraguas

List of Publications by Year
in descending order

18 papers	205 citations	1162367 8 h-index	1058022 14 g-index
18 all docs	18 docs citations	18 times ranked	70 citing authors

#	Article	IF	Citations
1	Estimating processes in adapted Wasserstein distance. Annals of Applied Probability, 2022, 32, .	0.6	8
2	Cournot--Nash Equilibrium and Optimal Transport in a Dynamic Setting. SIAM Journal on Control and Optimization, 2021, 59, 2273-2300.	1.1	5
3	Causal optimal transport and its links to enlargement of filtrations and continuous-time stochastic optimization. Stochastic Processes and Their Applications, 2020, 130, 2918-2953.	0.4	10
4	Fundamental properties of process distances. Stochastic Processes and Their Applications, 2020, 130, 5575-5591.	0.4	6
5	The mean field SchrÃ¶dinger problem: ergodic behavior, entropy estimates and functional inequalities. Probability Theory and Related Fields, 2020, 178, 475-530.	0.9	24
6	All adapted topologies are equal. Probability Theory and Related Fields, 2020, 178, 1125-1172.	0.9	17
7	Adapted Wasserstein distances and stability in mathematical finance. Finance and Stochastics, 2020, 24, 601-632.	0.7	34
8	On the dynamic representation of some time-inconsistent risk measures in a Brownian filtration. Mathematics and Financial Economics, 2020, 14, 433-460.	1.0	1
9	Weak monotone rearrangement on the line. Electronic Communications in Probability, 2020, 25, .	0.1	8
10	Nonexponential Sanov and Schilder theorems on Wiener space: BSDEs, SchrÃ¶dinger problems and control. Annals of Applied Probability, 2020, 30, .	0.6	5
11	Martingale Benamouâ€“Brenier: A probabilistic perspective. Annals of Probability, 2020, 48, .	0.8	14
12	Extended Mean Field Control Problems: Stochastic Maximum Principle and Transport Perspective. SIAM Journal on Control and Optimization, 2019, 57, 3666-3693.	1.1	33
13	Sensitivity analysis for expected utility maximization in incomplete Brownian market models. Mathematics and Financial Economics, 2018, 12, 387-411.	1.0	6
14	Causal Transport in Discrete Time and Applications. SIAM Journal on Optimization, 2017, 27, 2528-2562.	1.2	23
15	Conditional Analysis and a Principal-Agent Problem. SIAM Journal on Financial Mathematics, 2016, 7, 477-507.	0.7	2
16	Robust Utility Maximization without Model Compactness. SIAM Journal on Financial Mathematics, 2016, 7, 70-103.	0.7	7
17	Robust contracting in general contract spaces. Economic Theory, 0, , 1.	0.5	1
18	A nonâ€linear monotonicity principle and applications to SchrÃ¶dingerâ€type problems. Bulletin of the London Mathematical Society, 0, , .	0.4	1