Dylan PossamaÃ¯

List of Publications by Year
in descending order

48 papers	744 citations	623699 14 h-index	713444 21 g-index
48 all docs	48 docs citations	48 times ranked	247 citing authors

#	Article	IF	Citations
1	Dynamic programming approach to principalâ€"agent problems. Finance and Stochastics, 2018, 22, 1-37.	1.1	67
2	Moral Hazard in Dynamic Risk Management. Management Science, 2017, 63, 3328-3346.	4.1	58
3	ROBUST UTILITY MAXIMIZATION IN NONDOMINATED MODELS WITH 2BSDE: THE UNCERTAIN VOLATILITY MODEL. Mathematical Finance, 2015, 25, 258-287.	1.8	54
4	Homogenization and Asymptotics for Small Transaction Costs: The Multidimensional Case. Communications in Partial Differential Equations, 2015, 40, 2005-2046.	2.2	45
5	A Tale of a Principal and Many, Many Agents. Mathematics of Operations Research, 2019, 44, 440-467.	1.3	44
6	Stochastic control for a class of nonlinear kernels and applications. Annals of Probability, 2018, 46, .	1.8	37
7	Contracting Theory with Competitive Interacting Agents. SIAM Journal on Control and Optimization, 2019, 57, 1157-1188.	2.1	25
8	Second order reflected backward stochastic differential equations. Annals of Applied Probability, 2013, 23, .	1.3	21
9	A unified approach to a priori estimates for supersolutions of BSDEs in general filtrations. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2018, 54, .	1.1	19
10	On the robust superhedging of measurable claims. Electronic Communications in Probability, 2013, 18, .	0.4	18
11	UTILITY MAXIMIZATION WITH RANDOM HORIZON: A BSDE APPROACH. International Journal of Theoretical and Applied Finance, 2015, 18, 1550045.	0.5	18
12	Second-order BSDEs with general reflection and game options under uncertainty. Stochastic Processes and Their Applications, 2014, 124, 2281-2321.	0.9	17
13	Second-order BSDEs with jumps: Formulation and uniqueness. Annals of Applied Probability, 2015, 25, .	1.3	17
14	Meanâ€"field moral hazard for optimal energy demand response management. Mathematical Finance, 2021, 31, 399-473.	1.8	17
15	Second order backward stochastic differential equations with quadratic growth. Stochastic Processes and Their Applications, 2013, 123, 3770-3799.	0.9	16
16	A mathematical treatment of bank monitoring incentives. Finance and Stochastics, 2014, 18, 39-73.	1.1	16
17	Existence and uniqueness results for BSDE with jumps: the whole nine yards. Electronic Journal of Probability, 2018, 23, .	1.0	16
18	Moral Hazard Under Ambiguity. Journal of Optimization Theory and Applications, 2018, 179, 452-500.	1.5	14

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19	McKeanâ€“Vlasov optimal control: The dynamic programming principle. Annals of Probability, 2022, 50, .	1.8	14
20	Efficient Simulation of the Double Heston Model. SSRN Electronic Journal, 0, , .	0.4	13
21	Zero-sum path-dependent stochastic differential games in weak formulation. Annals of Applied Probability, 2020, 30, .	1.3	12
22	Second order backward stochastic differential equations under a monotonicity condition. Stochastic Processes and Their Applications, 2013, 123, 1521-1545.	0.9	11
23	Second order BSDEs with jumps: existence and probabilistic representation for fully-nonlinear PIDEs. Electronic Journal of Probability, 2015, 20, .	1.0	11
24	A general Doob-Meyer-Mertens decomposition for g-supermartingale systems. Electronic Journal of Probability, 2016, 21, .	1.0	10
25	Quadratic BSDEs with jumps: Related nonlinear expectations. Stochastics and Dynamics, 2016, 16, 1650012.	1.2	10
26	An Adverse Selection Approach to Power Pricing. SIAM Journal on Control and Optimization, 2020, 58, 686-713.	2.1	10
27	Optimal Make-Take Fees in a Multi Market-Maker Environment. SIAM Journal on Financial Mathematics, 2021, 12, 446-486.	1.3	10
28	Incentives, lockdown, and testing: from Thucydidesâ€™ analysis to the COVID-19 pandemic. Journal of Mathematical Biology, 2022, 84, 37.	1.9	10
29	Efficient Simulation of the Wishart Model. SSRN Electronic Journal, 0, , .	0.4	9
30	Large liquidity expansion of super-hedging costs. Asymptotic Analysis, 2012, 79, 45-64.	0.5	9
31	Optimal Electricity Demand Response Contracting with Responsiveness Incentives. Mathematics of Operations Research, 2022, 47, 2112-2137.	1.3	9
32	Density analysis of BSDEs. Annals of Probability, 2016, 44, .	1.8	8
33	Governmental incentives for green bonds investment. Mathematics and Financial Economics, 2022, 16, 539-585.	1.7	8
34	On the Malliavin differentiability of BSDEs. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2017, 53, .	1.1	7
35	Bank Monitoring Incentives Under Moral Hazard and Adverse Selection. Journal of Optimization Theory and Applications, 2020, 184, 988-1035.	1.5	7
36	McKeanâ€“Vlasov Optimal Control: Limit Theory and Equivalence Between Different Formulations. Mathematics of Operations Research, 2022, 47, 2891-2930.	1.3	7

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37	Weak approximation of second-order BSDEs. Annals of Applied Probability, 2015, 25, .	1.3	6
38	Stability results for martingale representations: The general case. Transactions of the American Mathematical Society, 2019, 372, 5891-5946.	0.9	6
39	On a Class of Path-Dependent Singular Stochastic Control Problems. SIAM Journal on Control and Optimization, 2018, 56, 3260-3295.	2.1	5
40	A unified approach to well-posedness of type-I backward stochastic Volterra integral equations. Electronic Journal of Probability, 2021, 26, .	1.0	5
41	Equilibrium asset pricing with transaction costs. Finance and Stochastics, 2021, 25, 231-275.	1.1	5
42	A note on the Malliavinâ€“Sobolev spaces. Statistics and Probability Letters, 2016, 109, 45-53.	0.7	4
43	Optimal Electricity Demand Response Contracting With Responsiveness Incentives. SSRN Electronic Journal, 0, , .	0.4	4
44	Probabilistic interpretation for solutions of fully nonlinear stochastic PDEs. Probability Theory and Related Fields, 2019, 174, 177-233.	1.8	4
45	Prices Expansion in the Wishart Model. SSRN Electronic Journal, 0, , .	0.4	4
46	General indifference pricing with small transaction costs. Asymptotic Analysis, 2017, 102, 177-226.	0.5	3
47	Quadratic BSDEs with jumps: a fixed-point approach. Electronic Journal of Probability, 2015, 20, .	1.0	2
48	Corrigendum for â€œSecond-order reflected backward stochastic differential equationsâ€•and â€œSecond-order BSDEs with general reflection and game options under uncertaintyâ€• Annals of Applied Probability, 2021, 31, .	1.3	2