

Rene Carmona

List of Publications by Year in descending order

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95
papers

4,256
citations

126708

33
h-index

128067

60
g-index

99
all docs

99
docs citations

99
times ranked

1350
citing authors

#	ARTICLE	IF	CITATIONS
1	Probabilistic Theory of Mean Field Games with Applications II. Probability Theory and Stochastic Modelling, 2018, , .	0.4	305
2	Probabilistic Analysis of Mean-Field Games. SIAM Journal on Control and Optimization, 2013, 51, 2705-2734.	1.1	273
3	Pricing and Hedging Spread Options. SIAM Review, 2003, 45, 627-685.	4.2	260
4	Anderson localization for Bernoulli and other singular potentials. Communications in Mathematical Physics, 1987, 108, 41-66.	1.0	208
5	Relativistic Schrödinger operators: Asymptotic behavior of the eigenfunctions. Journal of Functional Analysis, 1990, 91, 117-142.	0.7	203
6	Forward-backward stochastic differential equations and controlled McKean-Vlasov dynamics. Annals of Probability, 2015, 43, .	0.8	150
7	Control of McKean-Vlasov dynamics versus mean field games. Mathematics and Financial Economics, 2013, 7, 131-166.	1.0	149
8	OPTIMAL MULTIPLE STOPPING AND VALUATION OF SWING OPTIONS. Mathematical Finance, 2008, 18, 239-268.	0.9	146
9	Mean Field Games and systemic risk. Communications in Mathematical Sciences, 2015, 13, 911-933.	0.5	138
10	Valuation of energy storage: an optimal switching approach. Quantitative Finance, 2010, 10, 359-374.	0.9	131
11	Mean field games with common noise. Annals of Probability, 2016, 44, .	0.8	113
12	A probabilistic weak formulation of mean field games and applications. Annals of Applied Probability, 2015, 25, .	0.6	109
13	Adaptive smoothing respecting feature directions. IEEE Transactions on Image Processing, 1998, 7, 353-358.	6.0	100
14	Market Design for Emission Trading Schemes. SIAM Review, 2010, 52, 403-452.	4.2	92
15	Probabilistic Theory of Mean Field Games with Applications I. Probability Theory and Stochastic Modelling, 2018, , .	0.4	88
16	Random non-linear wave equations: Smoothness of the solutions. Probability Theory and Related Fields, 1988, 79, 469-508.	0.9	84
17	Exponential localization in one dimensional disordered systems. Duke Mathematical Journal, 1982, 49, 191.	0.8	76
18	Regularity properties of Schrödinger and Dirichlet semigroups. Journal of Functional Analysis, 1979, 33, 259-296.	0.7	71

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19	Optimal Stochastic Control and Carbon Price Formation. SIAM Journal on Control and Optimization, 2009, 48, 2168-2190.	1.1	70
20	Pricing Asset Scheduling Flexibility using Optimal Switching. Applied Mathematical Finance, 2008, 15, 405-447.	0.8	69
21	Risk-Neutral Models for Emission Allowance Prices and Option Valuation. Management Science, 2011, 57, 1453-1468.	2.4	68
22	Optimal Multiple Stopping of Linear Diffusions. Mathematics of Operations Research, 2008, 33, 446-460.	0.8	64
23	Electricity price modeling and asset valuation: a multi-fuel structural approach. Mathematics and Financial Economics, 2013, 7, 167-202.	1.0	64
24	Mean field forward-backward stochastic differential equations. Electronic Communications in Probability, 2013, 18, .	0.1	62
25	A probabilistic approach to mean field games with major and minor players. Annals of Applied Probability, 2016, 26, .	0.6	62
26	One-dimensional Schrödinger operators with random or deterministic potentials: New spectral types. Journal of Functional Analysis, 1983, 51, 229-258.	0.7	59
27	A characterization of hedging portfolios for interest rate contingent claims. Annals of Applied Probability, 2004, 14, 1267.	0.6	59
28	Local volatility dynamic models. Finance and Stochastics, 2009, 13, 1-48.	0.7	57
29	Generalizing the Black-Scholes formula to multivariate contingent claims. Journal of Computational Finance, 2005, 9, 43-67.	0.3	56
30	BSDEs with polynomial growth generators. Journal of Applied Mathematics and Stochastic Analysis, 2000, 13, 207-238.	0.3	54
31	The Master Equation for Large Population Equilibriums. Springer Proceedings in Mathematics and Statistics, 2014, , 77-128.	0.1	54
32	Interacting particle systems for the computation of rare credit portfolio losses. Finance and Stochastics, 2009, 13, 613-633.	0.7	53
33	Mean Field Games of Timing and Models for Bank Runs. Applied Mathematics and Optimization, 2017, 76, 217-260.	0.8	46
34	A Survey of Commodity Markets and Structural Models for Electricity Prices. , 2014, , 41-83.		43
35	Extended Mean Field Control Problems: Stochastic Maximum Principle and Transport Perspective. SIAM Journal on Control and Optimization, 2019, 57, 3666-3693.	1.1	33
36	PARTICLE METHODS FOR THE ESTIMATION OF CREDIT PORTFOLIO LOSS DISTRIBUTIONS. International Journal of Theoretical and Applied Finance, 2010, 13, 577-602.	0.2	32

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37	Measurable norms and some Banach space valued Gaussian processes. Duke Mathematical Journal, 1977, 44, 109.	0.8	28
38	Finite-State Contract Theory with a Principal and a Field of Agents. Management Science, 2021, 67, 4725-4741.	2.4	27
39	PRICING PRECIPITATION BASED DERIVATIVES. International Journal of Theoretical and Applied Finance, 2005, 08, 959-988.	0.2	26
40	The valuation of clean spread options: linking electricity, emissions and fuels. Quantitative Finance, 2012, 12, 1951-1965.	0.9	25
41	An Alternative Approach to Mean Field Game with Major and Minor Players, and Applications to Herders Impacts. Applied Mathematics and Optimization, 2017, 76, 5-27.	0.8	25
42	Random Nonlinear Wave Equations: Propagation of Singularities. Annals of Probability, 1988, 16, 730.	0.8	24
43	Systemic Risk and Stochastic Games with Delay. Journal of Optimization Theory and Applications, 2018, 179, 366-399.	0.8	24
44	Singular forward-backward stochastic differential equations and emissions derivatives. Annals of Applied Probability, 2013, 23, .	0.6	22
45	Convergence Analysis of Machine Learning Algorithms for the Numerical Solution of Mean Field Control and Games I: The Ergodic Case. SIAM Journal on Numerical Analysis, 2021, 59, 1455-1485.	1.1	22
46	Eigenfunction expansions for infinite dimensional Ornstein-Uhlenbeck processes. Probability Theory and Related Fields, 1987, 74, 31-54.	0.9	19
47	Mean Field Games and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	18
48	The self-financing equation in limit order book markets. Finance and Stochastics, 2019, 23, 729-759.	0.7	17
49	Tangent Levy market models. Finance and Stochastics, 2012, 16, 63-104.	0.7	16
50	Statistical Analysis of Financial Data in R. Springer Texts in Statistics, 2014, , .	3.8	16
51	Stochastic Graphon Games: I. The Static Case. Mathematics of Operations Research, 2022, 47, 750-778.	0.8	16
52	Optimal Incentives to Mitigate Epidemics: A Stackelberg Mean Field Game Approach. SIAM Journal on Control and Optimization, 2022, 60, S294-S322.	1.1	16
53	Exponential Moments for Hitting Times of Uniformly Ergodic Markov Processes. Annals of Probability, 1983, 11, 648.	0.8	15
54	Stochastic Graphon Games: II. The Linear-Quadratic Case. Applied Mathematics and Optimization, 2022, 85, 1.	0.8	11

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55	Cemracs 2017: numerical probabilistic approach to MFG. ESAIM Proceedings and Surveys, 2019, 65, 84-113.	0.5	10
56	TANGENT MODELS AS A MATHEMATICAL FRAMEWORK FOR DYNAMIC CALIBRATION. International Journal of Theoretical and Applied Finance, 2011, 14, 107-135.	0.2	9
57	Finite State Graphon Games with Applications to Epidemics. Dynamic Games and Applications, 2022, 12, 49-81.	1.1	9
58	One-dimensional Schrödinger operators with random potentials: A survey. Acta Applicandae Mathematicae, 1985, 4, 65-91.	0.5	8
59	Inverse spectral theory for random Jacobi matrices. Journal of Statistical Physics, 1987, 46, 1091-1114.	0.5	8
60	Singular FBSDEs and scalar conservation laws driven by diffusion processes. Probability Theory and Related Fields, 2013, 157, 333-388.	0.9	7
61	A Probabilistic Approach to Extended Finite State Mean Field Games. Mathematics of Operations Research, 2021, 46, 471-502.	0.8	7
62	An Introduction to Particle Methods with Financial Applications. Springer Proceedings in Mathematics, 2012, , 3-49.	0.5	7
63	Mean Field Models to Regulate Carbon Emissions in Electricity Production. Dynamic Games and Applications, 2022, 12, 897-928.	1.1	7
64	Jet Lag Recovery: Synchronization of Circadian Oscillators as a Mean Field Game. Dynamic Games and Applications, 2020, 10, 79-99.	1.1	6
65	Potentials on abstract Wiener space. Journal of Functional Analysis, 1977, 26, 215-231.	0.7	5
66	The Dyson and Coulomb Games. Annales Henri Poincare, 2020, 21, 2897-2949.	0.8	4
67	Tensor Gaussian measures on $L_p(E)$. Journal of Functional Analysis, 1979, 33, 297-310.	0.7	3
68	One-dimensional Schrödinger operators with random potentials. Physica A: Statistical Mechanics and Its Applications, 1984, 124, 181-187.	1.2	3
69	A Statistical Analysis of Editorial Influence and Author Character Similarities in 1990s New Yorker Fiction. Literary and Linguistic Computing, 2007, 22, 305-328.	0.6	3
70	Simulation of Implied Volatility Surfaces via Tangent Lévy Models. SIAM Journal on Financial Mathematics, 2017, 8, 171-213.	0.7	3
71	Learning by Examples: What Is a Mean Field Game?. Probability Theory and Stochastic Modelling, 2018, , 3-65.	0.4	3
72	Stochastic Differential Mean Field Games. Probability Theory and Stochastic Modelling, 2018, , 129-213.	0.4	3

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73	The Master Field and the Master Equation. Probability Theory and Stochastic Modelling, 2018, , 239-321.	0.4	2
74	The influence of economic research on financial mathematics: Evidence from the last 25 years. Finance and Stochastics, 2022, 26, 85-101.	0.7	2
75	Large deviations and exponential decay for the magnetization in a Gaussian random field. Probability Theory and Related Fields, 1996, 106, 233-247.	0.9	1
76	Monte Carlo Malliavin Computation of the Sensitivities of Solutions of SPDEs. SIAM Journal on Applied Mathematics, 2009, 69, 1682-1711.	0.8	1
77	Linear-quadratic zero-sum mean-field type games: Optimality conditions and policy optimization. Journal of Dynamics and Games, 2021, 8, 403.	0.6	1
78	Heavy Tail Distributions. Springer Texts in Statistics, 2014, , 69-120.	3.8	1
79	Asymptotics for the boundary parabolic Anderson problem in a half space. Random Operators and Stochastic Equations, 2004, 12, .	0.2	0
80	Message From the Editors-in-Chief. SIAM Journal on Financial Mathematics, 2010, 1, 1-1.	0.7	0
81	Optimization in a Random Environment. Probability Theory and Stochastic Modelling, 2018, , 3-106.	0.4	0
82	Solving MFGs with a Common Noise. Probability Theory and Stochastic Modelling, 2018, , 155-235.	0.4	0
83	Time Series Models: AR, MA, ARMA, & ALL THAT. Springer Texts in Statistics, 2014, , 345-421.	3.8	0
84	Univariate Data Distributions. Springer Texts in Statistics, 2014, , 3-68.	3.8	0
85	Dependence & Multivariate Data Exploration. Springer Texts in Statistics, 2014, , 121-195.	3.8	0
86	Parametric Regression. Springer Texts in Statistics, 2014, , 199-276.	3.8	0
87	Nonlinear Time Series: Models and Simulation. Springer Texts in Statistics, 2014, , 473-533.	3.8	0
88	Local and Nonparametric Regression. Springer Texts in Statistics, 2014, , 277-341.	3.8	0
89	FBSDEs and the Solution of MFGs Without Common Noise. Probability Theory and Stochastic Modelling, 2018, , 215-345.	0.4	0
90	Extensions for Volume II. Probability Theory and Stochastic Modelling, 2018, , 541-663.	0.4	0

#	ARTICLE	IF	CITATIONS
91	Optimal Control of SDEs of McKean-Vlasov Type. Probability Theory and Stochastic Modelling, 2018, , 513-617.	0.4	0
92	Convergence and Approximations. Probability Theory and Stochastic Modelling, 2018, , 447-539.	0.4	0
93	Classical Solutions to the Master Equation. Probability Theory and Stochastic Modelling, 2018, , 323-446.	0.4	0
94	MFGs with a Common Noise: Strong and Weak Solutions. Probability Theory and Stochastic Modelling, 2018, , 107-153.	0.4	0
95	Mean Field Game Model for an Advertising Competition in a Duopoly. International Game Theory Review, 2021, 23, .	0.3	0