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	Stochastic Graphon Games: I. The Static Case. Mathematics of Operations Research, 2022, 47, 750-778.	0.8	16
2	Finite State Graphon Games with Applications to Epidemics. Dynamic Games and Applications, 2022, 12, 49-81.	1.1	9
3	Mean Field Models to Regulate Carbon Emissions in Electricity Production. Dynamic Games and Applications, 2022, 12, 897-928.	1.1	7
4	The influence of economic research on financial mathematics: Evidence from the last 25 years. Finance and Stochastics, 2022, 26, 85-101.	0.7	2
5	Optimal Incentives to Mitigate Epidemics: A Stackelberg Mean Field Game Approach. SIAM Journal on Control and Optimization, 2022, 60, S294-S322.	1.1	16
6	Stochastic Graphon Games: II. The Linear-Quadratic Case. Applied Mathematics and Optimization, 2022, 85, 1.	0.8	11
7	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
8	Linear-quadratic zero-sum mean-field type games: Optimality conditions and policy optimization. Journal of Dynamics and Games, 2021, 8, 403.	0.6	1
9	A Probabilistic Approach to Extended Finite State Mean Field Games. Mathematics of Operations Research, 2021, 46, 471-502.	0.8	7
10	Finite-State Contract Theory with a Principal and a Field of Agents. Management Science, 2021, 67, 4725-4741.	2.4	27
11	Mean Field Game Model for an Advertising Competition in a Duopoly. International Game Theory Review, 2021, 23, .	0.3	0
12	Jet Lag Recovery: Synchronization of Circadian Oscillators as a Mean Field Game. Dynamic Games and Applications, 2020, 10, 79-99.	1.1	6
13	The Dyson and Coulomb Games. Annales Henri Poincare, 2020, 21, 2897-2949.	0.8	4
14	Cemracs 2017: numerical probabilistic approach to MFG. ESAIM Proceedings and Surveys, 2019, 65, 84-113.	0.5	10
15	The self-financing equation in limit order book markets. Finance and Stochastics, 2019, 23, 729-759.	0.7	17
16	Extended Mean Field Control Problems: Stochastic Maximum Principle and Transport Perspective. SIAM Journal on Control and Optimization, 2019, 57, 3666-3693.	1.1	33
17	Probabilistic Theory of Mean Field Games with Applications II. Probability Theory and Stochastic Modelling, 2018, , .	0.4	305
18	Optimization in a Random Environment. Probability Theory and Stochastic Modelling, 2018, , 3-106.	0.4	0

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19	Solving MFGs with a Common Noise. Probability Theory and Stochastic Modelling, 2018, , 155-235.	0.4	0
20	Probabilistic Theory of Mean Field Games with Applications I. Probability Theory and Stochastic Modelling, 2018, , .	0.4	88
21	Systemic Risk and Stochastic Games with Delay. Journal of Optimization Theory and Applications, 2018, 179, 366-399.	0.8	24
22	Learning by Examples: What Is a Mean Field Game?. Probability Theory and Stochastic Modelling, 2018, , 3-65.	0.4	3
23	Stochastic Differential Mean Field Games. Probability Theory and Stochastic Modelling, 2018, , 129-213.	0.4	3
24	The Master Field and the Master Equation. Probability Theory and Stochastic Modelling, 2018, , 239-321.	0.4	2
25	FBSDEs and the Solution of MFGs Without Common Noise. Probability Theory and Stochastic Modelling, 2018, , 215-345.	0.4	0
26	Extensions for Volume II. Probability Theory and Stochastic Modelling, 2018, , 541-663.	0.4	0
27	Optimal Control of SDEs of McKean-Vlasov Type. Probability Theory and Stochastic Modelling, 2018, , 513-617.	0.4	0
28	Convergence and Approximations. Probability Theory and Stochastic Modelling, 2018, , 447-539.	0.4	0
29	Classical Solutions to the Master Equation. Probability Theory and Stochastic Modelling, 2018, , 323-446.	0.4	0
30	MFGs with a Common Noise: Strong and Weak Solutions. Probability Theory and Stochastic Modelling, 2018, , 107-153.	0.4	0
31	Simulation of Implied Volatility Surfaces via Tangent LÃ©vy Models. SIAM Journal on Financial Mathematics, 2017, 8, 171-213.	0.7	3
32	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
33	Mean Field Games of Timing and Models for Bank Runs. Applied Mathematics and Optimization, 2017, 76, 217-260.	0.8	46
34	Mean field games with common noise. Annals of Probability, 2016, 44, .	0.8	113
35	A probabilistic approach to mean field games with major and minor players. Annals of Applied Probability, 2016, 26, .	0.6	62
36	A probabilistic weak formulation of mean field games and applications. Annals of Applied Probability, 2015, 25, .	0.6	109

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37	Forwardâ€“backward stochastic differential equations and controlled McKeanâ€“Vlasov dynamics. Annals of Probability, 2015, 43, .	0.8	150
38	Mean Field Games and systemic risk. Communications in Mathematical Sciences, 2015, 13, 911-933.	0.5	138
39	Statistical Analysis of Financial Data in R. Springer Texts in Statistics, 2014, , .	3.8	16
40	A Survey of Commodity Markets and Structural Models for Electricity Prices. , 2014, , 41-83.		43
41	The Master Equation for Large Population Equilibriums. Springer Proceedings in Mathematics and Statistics, 2014, , 77-128.	0.1	54
42	Time Series Models: AR, MA, ARMA, & ALL THAT. Springer Texts in Statistics, 2014, , 345-421.	3.8	0
43	Univariate Data Distributions. Springer Texts in Statistics, 2014, , 3-68.	3.8	0
44	Dependence & Multivariate Data Exploration. Springer Texts in Statistics, 2014, , 121-195.	3.8	0
45	Heavy Tail Distributions. Springer Texts in Statistics, 2014, , 69-120.	3.8	1
46	Parametric Regression. Springer Texts in Statistics, 2014, , 199-276.	3.8	0
47	Nonlinear Time Series: Models and Simulation. Springer Texts in Statistics, 2014, , 473-533.	3.8	0
48	Local and Nonparametric Regression. Springer Texts in Statistics, 2014, , 277-341.	3.8	0
49	Electricity price modeling and asset valuation: a multi-fuel structural approach. Mathematics and Financial Economics, 2013, 7, 167-202.	1.0	64
50	Singular FBSDEs and scalar conservation laws driven by diffusion processes. Probability Theory and Related Fields, 2013, 157, 333-388.	0.9	7
51	Control of McKeanâ€“Vlasov dynamics versus mean field games. Mathematics and Financial Economics, 2013, 7, 131-166.	1.0	149
52	Probabilistic Analysis of Mean-Field Games. SIAM Journal on Control and Optimization, 2013, 51, 2705-2734.	1.1	273
53	Singular forwardâ€“backward stochastic differential equations and emissions derivatives. Annals of Applied Probability, 2013, 23, .	0.6	22
54	Mean field forward-backward stochastic differential equations. Electronic Communications in Probability, 2013, 18, .	0.1	62

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55	The valuation of clean spread options: linking electricity, emissions and fuels. Quantitative Finance, 2012, 12, 1951-1965.	0.9	25
56	Tangent LÃ©vy market models. Finance and Stochastics, 2012, 16, 63-104.	0.7	16
57	An Introduction to Particle Methods with Financial Applications. Springer Proceedings in Mathematics, 2012, , 3-49.	0.5	7
58	Risk-Neutral Models for Emission Allowance Prices and Option Valuation. Management Science, 2011, 57, 1453-1468.	2.4	68
59	TANGENT MODELS AS A MATHEMATICAL FRAMEWORK FOR DYNAMIC CALIBRATION. International Journal of Theoretical and Applied Finance, 2011, 14, 107-135.	0.2	9
60	Market Design for Emission Trading Schemes. SIAM Review, 2010, 52, 403-452.	4.2	92
61	PARTICLE METHODS FOR THE ESTIMATION OF CREDIT PORTFOLIO LOSS DISTRIBUTIONS. International Journal of Theoretical and Applied Finance, 2010, 13, 577-602.	0.2	32
62	Valuation of energy storage: an optimal switching approach. Quantitative Finance, 2010, 10, 359-374.	0.9	131
63	Message From the Editors-in-Chief. SIAM Journal on Financial Mathematics, 2010, 1, 1-1.	0.7	0
64	Local volatility dynamic models. Finance and Stochastics, 2009, 13, 1-48.	0.7	57
65	Interacting particle systems for the computation of rare credit portfolio losses. Finance and Stochastics, 2009, 13, 613-633.	0.7	53
66	Monte Carlo Malliavin Computation of the Sensitivities of Solutions of SPDEs. SIAM Journal on Applied Mathematics, 2009, 69, 1682-1711.	0.8	1
67	Optimal Stochastic Control and Carbon Price Formation. SIAM Journal on Control and Optimization, 2009, 48, 2168-2190.	1.1	70
68	OPTIMAL MULTIPLE STOPPING AND VALUATION OF SWING OPTIONS. Mathematical Finance, 2008, 18, 239-268.	0.9	146
69	Pricing Asset Scheduling Flexibility using Optimal Switching. Applied Mathematical Finance, 2008, 15, 405-447.	0.8	69
70	Optimal Multiple Stopping of Linear Diffusions. Mathematics of Operations Research, 2008, 33, 446-460.	0.8	64
71	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
72	PRICING PRECIPITATION BASED DERIVATIVES. International Journal of Theoretical and Applied Finance, 2005, 08, 959-988.	0.2	26

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73	Generalizing the Blackâ€“Scholes formula to multivariate contingent claims. Journal of Computational Finance, 2005, 9, 43-67.	0.3	56
74	A characterization of hedging portfolios for interest rate contingent claims. Annals of Applied Probability, 2004, 14, 1267.	0.6	59
75	Asymptotics for the boundary parabolic Anderson problem in a half space. Random Operators and Stochastic Equations, 2004, 12, .	0.2	0
76	Pricing and Hedging Spread Options. SIAM Review, 2003, 45, 627-685.	4.2	260
77	BSDEs with polynomial growth generators. Journal of Applied Mathematics and Stochastic Analysis, 2000, 13, 207-238.	0.3	54
78	Adaptive smoothing respecting feature directions. IEEE Transactions on Image Processing, 1998, 7, 353-358.	6.0	100
79	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
80	Relativistic SchrÃ¶dinger operators: Asymptotic behavior of the eigenfunctions. Journal of Functional Analysis, 1990, 91, 117-142.	0.7	203
81	Random non-linear wave equations: Smoothness of the solutions. Probability Theory and Related Fields, 1988, 79, 469-508.	0.9	84
82	Random Nonlinear Wave Equations: Propagation of Singularities. Annals of Probability, 1988, 16, 730.	0.8	24
83	Eigenfunction expansions for infinite dimensional Ornstein-Uhlenbeck processes. Probability Theory and Related Fields, 1987, 74, 31-54.	0.9	19
84	Inverse spectral theory for random Jacobi matrices. Journal of Statistical Physics, 1987, 46, 1091-1114.	0.5	8
85	Anderson localization for Bernoulli and other singular potentials. Communications in Mathematical Physics, 1987, 108, 41-66.	1.0	208
86	One-dimensional SchrÃ¶dinger operators with random potentials: A survey. Acta Applicandae Mathematicae, 1985, 4, 65-91.	0.5	8
87	One-dimensional SchrÃ¶dinger operators with random potentials. Physica A: Statistical Mechanics and Its Applications, 1984, 124, 181-187.	1.2	3
88	One-dimensional SchrÃ¶dinger operators with random or deterministic potentials: New spectral types. Journal of Functional Analysis, 1983, 51, 229-258.	0.7	59
89	Exponential Moments for Hitting Times of Uniformly Ergodic Markov Processes. Annals of Probability, 1983, 11, 648.	0.8	15
90	Exponential localization in one dimensional disordered systems. Duke Mathematical Journal, 1982, 49, 191.	0.8	76

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91	Tensor Gaussian measures on Lp(E). Journal of Functional Analysis, 1979, 33, 297-310.	0.7	3
92	Regularity properties of SchrÃ¶dinger and Dirichlet semigroups. Journal of Functional Analysis, 1979, 33, 259-296.	0.7	71
93	Measurable norms and some Banach space valued Gaussian processes. Duke Mathematical Journal, 1977, 44, 109.	0.8	28
94	Potentials on abstract Wiener space. Journal of Functional Analysis, 1977, 26, 215-231.	0.7	5
95	Mean Field Games and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	18