Alain Bensoussan

List of Publications by Year in Descending Order

Source: https://exaly.com/author-pdf/8361257/alain-bensoussan-publications-by-year.pdf
Version: 2024-04-09

The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

134 papers	1,874 citations	20 h-index	39 g-index
153 ext. papers	2,344 ext. citations	1.8 avg, IF	5.11 L-index

#	Paper	IF	Citations
134	Dynamic mean-variance problem with frictions. *Finance and Stochastics*, **2022**, 26, 267-300	1.9	2
133	Real Options Problem with Nonsmooth Obstacle. *SIAM Journal on Financial Mathematics*, **2021**, 12, 1508-1552	1.4	
132	Optimal Investment-Consumption Decisions with Partially Observed Inflation: A Discrete-Time Formulation. *Dynamic Modeling and Econometrics in Economics and Finance*, **2021**, 59-80		
131	Systems of quasilinear parabolic equations in Rn and systems of quadratic backward stochastic differential equations. *Journal Des Mathematiques Pures Et Appliquees*, **2021**, 149, 135-185	1.7	
130	Mean field verification theorem. *Communications in Information and Systems*, **2021**, 21, 253-267	0.8	0
129	Does performance-sensitive debt mitigate debt overhang?. *Journal of Economic Dynamics and Control*, **2021**, 131, 104203	1.3	1
128	Managing Information System Security Under Continuous and Abrupt Deterioration. *Production and Operations Management*, **2020**, 29, 1894-1917	3.6	3
127	A Mechanism Design Approach to Vendor Managed Inventory. *Management Science*, **2020**, 66, 2628-2652	3.9	2
126	Mean-Field-Type Games with Jump and Regime Switching. *Dynamic Games and Applications*, **2020**, 10, 19-57	1.1	6
125	Mean Field Games With Parametrized Followers. *IEEE Transactions on Automatic Control*, **2020**, 65, 12-27	5.9	4
124	Joint Inventory-Pricing Optimization with General Demands: An Alternative Approach for Concavity Preservation. *Production and Operations Management*, **2019**, 28, 2390-2404	3.6	3
123	Control problem on space of random variables and master equation. *ESAIM - Control, Optimisation and Calculus of Variations*, **2019**, 25, 10	1	3
122	A Mean-Variance Approach to Capital Investment Optimization. *SIAM Journal on Financial Mathematics*, **2019**, 10, 156-180	1.4	1
121	Feedback Stackelberg--Nash Equilibria in Mixed Leadership Games with an Application to Cooperative Advertising. *SIAM Journal on Control and Optimization*, **2019**, 57, 3413-3444	1.9	6
120	A paradox in time-consistency in the mean-variance problem?. *Finance and Stochastics*, **2019**, 23, 173-207	1.9	14
119	Sequential Capacity Expansion Options. *Operations Research*, **2019**, 67, 33-57	2.3	10
118	Parabolic Bellman Equations with Risk Control. *SIAM Journal on Control and Optimization*, **2018**, 56, 1535-1549	1.9	

117	The impact of competitive advantage on the investment timing in Stackelberg leaderfollower game. *Engineering Economist*, **2018**, 63, 236-249	0.8	2
116	Existence and Uniqueness of Solutions for Bertrand and Cournot Mean Field Games. *Applied Mathematics and Optimization*, **2018**, 77, 47-71	1.5	13
115	Bellman Systems with Mean Field Dependent Dynamics. *Chinese Annals of Mathematics Series B*, **2018**, 39, 461-486	0.4	
114	Marginal Weibull Diffusion Model for Wind Speed Modeling and Short-Term Forecasting. *Springer Proceedings in Mathematics and Statistics*, **2018**, 3-22	0.2	1
113	INVENTORY CONTROL WITH FIXED COST AND PRICE OPTIMIZATION IN CONTINUOUS TIME. *Journal of Applied Analysis and Computation*, **2018**, 8, 805-835	0.4	
112	Stochastic Control Problems in Finance. *Interdisciplinary Applied Mathematics*, **2018**, 351-394	0.7	
111	Stackelberg Differential Games. *Interdisciplinary Applied Mathematics*, **2018**, 493-521	0.7	
110	REAL OPTIONS WITH COMPETITION AND REGIME SWITCHING. *Mathematical Finance*, **2017**, 27, 224-250	2.3	11
109	Risk-sensitive mean-field-type control **2017**,		3
108	Base stock list price policy in continuous time. *Discrete and Continuous Dynamical Systems - Series B*, **2017**, 22, 1-28	1.3	1
107	Parabolic Bellman-Systems with Mean Field Dependence. *Applied Mathematics and Optimization*, **2016**, 73, 419-432	1.5	4
106	Cox-Ingersoll-Ross model for wind speed modeling and forecasting. *Wind Energy*, **2016**, 19, 1355-1365	3.4	8
105	Performance Analysis of a Grid-Connected Upgraded Metallurgical Grade Silicon Photovoltaic System. *Energies*, **2016**, 9, 342	3.1	11
104	Forecasting of daily global solar radiation using wavelet transform-coupled Gaussian process regression: Case study in Spain **2016**,		3
103	Preface: In Memory of A.V. Balakrishnan. *Applied Mathematics and Optimization*, **2016**, 73, 391-392	1.5	1
102	Evaluating long-term service performance under short-term forecast updates. *International Journal of Production Research*, **2016**, 54, 5236-5249	7.8	1
101	Managing Inventory with Cash Register Information: Sales Recorded but Not Demands. *Production and Operations Management*, **2016**, 25, 9-21	3.6	9
100	The Maximum Principle for Global Solutions of Stochastic Stackelberg Differential Games. *SIAM Journal on Control and Optimization*, **2015**, 53, 1956-1981	1.9	61

99	The Master equation in mean field theory. *Journal Des Mathematiques Pures Et Appliquees*, **2015**, 103, 1441-1474	1.7	59
98	Technical NoteManaging Nonperishable Inventories with Learning About Demand Arrival Rate Through Stockout Times. *Operations Research*, **2015**, 63, 602-609	2.3	2
97	Entrepreneurial Decisions on Effort and Project with a Nonconcave Objective Function. *Mathematics of Operations Research*, **2015**, 40, 902-914	1.5	3
96	Degenerate Dirichlet problems related to the ergodic property of an elasto-plastic oscillator excited by a filtered white noise. *IMA Journal of Applied Mathematics*, **2015**, 80, 1387-1408	1	4
95	On a system of PDEs associated to a game with a varying number of players. *Communications in Mathematical Sciences*, **2015**, 13, 623-639	1	
94	The optimal mean variance problem with inflation. *Discrete and Continuous Dynamical Systems - Series B*, **2015**, 21, 185-203	1.3	1
93	Stochastic differential games with a varying number of players. *Communications on Pure and Applied Analysis*, **2014**, 13, 1719-1736	1.9	2
92	Inventory management with overlapping shrinkages and demands. *Risk and Decision Analysis*, **2014**, 5, 189-210	0.2	0
91	A trust-score-based access control in assured information sharing systems: An application of financial credit risk score models. *Risk and Decision Analysis*, **2014**, 5, 129-138	0.2	
90	A generalized linear model approach to seasonal aspects of wind speed modeling. *Journal of Applied Statistics*, **2014**, 41, 1694-1707	1	6
89	Optimal decision making in multi-product dual sourcing procurement with demand forecast updating. *Computers and Operations Research*, **2014**, 41, 299-308	4.6	13
88	Optimal Control of Hidden Markov Models With Binary Observations. *IEEE Transactions on Automatic Control*, **2014**, 59, 64-77	5.9	2
87	Feedback Stackelberg Solutions of Infinite-Horizon Stochastic Differential Games. *Profiles in Operations Research*, **2014**, 3-15	1	10
86	Control and Nash Games with Mean Field Effect **2014**, 1-39		2
85	Real Options with Competition and Incomplete Markets **2014**, 29-45		
84	Mean Field Games and Mean Field Type Control Theory. *SpringerBriefs in Mathematics*, **2013**,	0.6	263
83	Optimizing production and inventory decisions in a supply chain with lot size, production rate and lead time interactions. *Applied Mathematics and Computation*, **2013**, 224, 150-165	2.7	15
82	Control and nash games with mean field effect. *Chinese Annals of Mathematics Series B*, **2013**, 34, 161-192	0.4	14

81	Optimal inventory control with shrinkage and observed sales. *Stochastics*, **2013**, 85, 589-603	0.6	4
80	Michael I. Taksar. *Stochastics*, **2013**, 85, 559-574	0.6	
79	Linear quadratic differential games with mixed leadership: The open-loop solution. *Numerical Algebra, Control and Optimization*, **2013**, 3, 95-108	1.7	7
78	Analytic Techniques. *SpringerBriefs in Mathematics*, **2013**, 99-124	0.6	
77	The Mean Field Games. *SpringerBriefs in Mathematics*, **2013**, 11-14	0.6	1
76	General Presentation of Mean Field Control Problems. *SpringerBriefs in Mathematics*, **2013**, 7-9	0.6	
75	Approximation of Nash Games with a Large Number of Players. *SpringerBriefs in Mathematics*, **2013**, 31-43	0.6	
74	The Mean Field Type Control Problems. *SpringerBriefs in Mathematics*, **2013**, 15-29	0.6	5
73	Forecasting the energy produced by a windmill on a yearly basis. *Stochastic Environmental Research and Risk Assessment*, **2012**, 26, 1109-1122	3.5	8
72	Threshold-Type Policies for Real Options Using Regime-Switching Models. *SIAM Journal on Financial Mathematics*, **2012**, 3, 667-689	1.4	14
71	An analytic approach to the ergodic theory of a stochastic variational inequality. *Comptes Rendus Mathematique*, **2012**, 350, 365-370	0.4	4
70	Long cycle behavior of the plastic deformation of an elasto-perfectly-plastic oscillator with noise. *Comptes Rendus Mathematique*, **2012**, 350, 853-859	0.4	4
69	Impulse control with random reaction periods: A central bank intervention problem. *Operations Research Letters*, **2012**, 40, 425-430	1	16
68	Asymptotic analysis of stochastic variational inequalities modeling an elasto-plastic problem with vanishing jumps. *Asymptotic Analysis*, **2012**, 80, 171-187	0.7	0
67	Feedback Stackelberg Solutions of Infinite-Horizon Stochastic Differential Games. *SSRN Electronic Journal*, **2012**,	1	1
66	Nash and Stackelberg differential games. *Chinese Annals of Mathematics Series B*, **2012**, 33, 317-332	0.4	8
65	Existence and compactness for weak solutions to Bellman systems with critical growth. *Discrete and Continuous Dynamical Systems - Series B*, **2012**, 17, 1729-1750	1.3	5
64	Existence and uniqueness of solutions for a partially observed stochastic control problem. *Advances in Statistics, Probability and Actuarial Science*, **2012**, 393-413		1

63	A Game Theoretical Analysis of Lemonizing Cybercriminal Black Markets. *Lecture Notes in Computer Science*, **2012**, 60-77	0.9	5
62	Control of Inventories with Markov Demand. *Springer Proceedings in Mathematics and Statistics*, **2012**, 29-55	0.2	
61	Discrete-Time Inventory Problems with Lead-Time and Order-Time Constraint **2012**, 13-29		
60	Impact of security risks on cloud computing adoption **2011**,		18
59	Computation of approximate optimal policies in a partially observed inventory model with rain checks. *Automatica*, **2011**, 47, 1589-1604	5.7	9
58	Average Cost Optimality in Inventory Models With Dynamic Information Delays. *IEEE Transactions on Automatic Control*, **2011**, 56, 2869-2882	5.9	3
57	Achieving a Long-Term Service Target with Periodic Demand Signals: A Newsvendor Framework. *Manufacturing and Service Operations Management*, **2011**, 13, 73-88	4.6	12
56	When Hackers Talk: Managing Information Security Under Variable Attack Rates and Knowledge Dissemination. *Information Systems Research*, **2011**, 22, 606-623	3.8	37
55	Investment in Privacy-Preserving Technologies under Uncertainty. *Lecture Notes in Computer Science*, **2011**, 219-238	0.9	2
54	Real Options and Competition **2011**, 63-100		
53	Real Options Games in Complete and Incomplete Markets with Several Decision Makers. *SIAM Journal on Financial Mathematics*, **2010**, 1, 666-728	1.4	28
52	A Game-Theoretical Approach for Finding Optimal Strategies in a Botnet Defense Model. *Lecture Notes in Computer Science*, **2010**, 135-148	0.9	22
51	Inventory control with an order-time constraint: optimality, uniqueness and significance. *Annals of Operations Research*, **2010**, 181, 603-640	3.2	6
50	An Incomplete Information Inventory Model with Presence of Inventories or Backorders as Only Observations. *Journal of Optimization Theory and Applications*, **2010**, 146, 544-580	1.6	7
49	Differential games with mixed leadership: The open-loop solution. *Applied Mathematics and Computation*, **2010**, 217, 972-979	2.7	20
48	Systems of Bellman equations to stochastic differential games with non-compact coupling. *Discrete and Continuous Dynamical Systems*, **2010**, 27, 1375-1389	2	11
47	When Do Firms Invest in Privacy-Preserving Technologies?. *Lecture Notes in Computer Science*, **2010**, 72-86	0.9	4
46	On a Class of Partial Differential Equations with Nonlocal Dirichlet Boundary Conditions. *Computational Methods in Applied Sciences (Springer)*, **2010**, 9-23	0.4	4

45	Singular control and impulse control with application to mutual insurance optimization **2009**,		2
44	OPTIMAL CONSUMPTION AND PORTFOLIO DECISIONS WITH PARTIALLY OBSERVED REAL PRICES. *Mathematical Finance*, **2009**, 19, 215-236	2.3	32
43	Optimal cash management under uncertainty. *Operations Research Letters*, **2009**, 37, 425-429	1	25
42	Assured Information Sharing Life Cycle **2009**,		3
41	An Ultra Weak Finite Element Method as an Alternative to a Monte Carlo Method for an Elasto-Plastic Problem with Noise. *SIAM Journal on Numerical Analysis*, **2009**, 47, 3374-3396	2.4	13
40	Optimal Ordering Policies for Inventory Problems With Dynamic Information Delays. *Production and Operations Management*, **2009**, 16, 241-256	3.6	33
39	Economic Evaluation of Systems that Expedite Inventory Information. *Production and Operations Management*, **2009**, 16, 360-368	3.6	9
38	Optimal Ordering Policies for Stochastic Inventory Problems with Observed Information Delays. *Production and Operations Management*, **2009**, 18, 546-559	3.6	24
37	Optimality of an \$(s,S)\$ Policy with Compound Poisson and Diffusion Demands: A Quasi-Variational Inequalities Approach. *SIAM Journal on Control and Optimization*, **2009**, 48, 756-762	1.9	30
36	Maintaining Diagnostic Knowledge-Based Systems: A Control-Theoretic Approach. *Management Science*, **2009**, 55, 294-310	3.9	11
35	Technical Note A Note on The Censored Newsvendor and the Optimal Acquisition of Information *Operations Research*, **2009**, 57, 791-794	2.3	19
34	On the Discrete Time Capital Asset Pricing Model. *Handbook of Numerical Analysis*, **2009**, 299-324	1	
33	Real Options. *Handbook of Numerical Analysis*, **2009**, 15, 531-572	1	
32	Bayesian and adaptive controls for a newsvendor facing exponential demand. *Risk and Decision Analysis*, **2009**, 1, 197-210	0.2	6
31	On diagonal elliptic and parabolic systems with super-quadratic Hamiltonians. *Communications on Pure and Applied Analysis*, **2009**, 8, 83-94	1.9	6
30	Censored newsvendor model revisited with unnormalized probabilities. *Journal of Industrial and Management Optimization*, **2009**, 5, 391-402	2	5
29	Partially Observed Inventory Systems: The Case of Rain Checks. *SIAM Journal on Control and Optimization*, **2008**, 47, 2490-2519	1.9	16
28	Inventory Problems with Partially Observed Demands and Lost Sales. *Journal of Optimization Theory and Applications*, **2008**, 136, 321-340	1.6	9

27	Degenerate Dirichlet Problems Related to the Invariant Measure of Elasto-Plastic Oscillators. *Applied Mathematics and Optimization*, **2008**, 58, 1-27	1.5	15
26	Impulse Control in Discrete Time. *Georgian Mathematical Journal*, **2008**, 15, 439-454	0.5	1
25	Optimal savings and the value of population. *Proceedings of the National Academy of Sciences of the United States of America*, **2007**, 104, 18421-6	11.5	3
24	A Multiperiod Newsvendor Problem with Partially Observed Demand. *Mathematics of Operations Research*, **2007**, 32, 322-344	1.5	57
23	Partially Observed Inventory Systems: The Case of Zero-Balance Walk. *SIAM Journal on Control and Optimization*, **2007**, 46, 176-209	1.9	34
22	Stochastic equations for linear random functionals and statistical problems. *Journal of Evolution Equations*, **2006**, 6, 363-380	1.2	
21	Stochastic variational inequalities for elasto-plastic oscillators. *Comptes Rendus Mathematique*, **2006**, 343, 399-406	0.4	5
20	Optimality of Base-Stock and (s, S) Policies for Inventory Problems with Information Delays. *Journal of Optimization Theory and Applications*, **2006**, 130, 153-172	1.6	15
19	Optimality of an \$(s, S)\$ Policy with Compound Poisson and Diffusion Demands: A Quasi-variational Inequalities Approach. *SIAM Journal on Control and Optimization*, **2005**, 44, 1650-1676	1.9	71
18	On the optimal control of partially observed inventory systems. *Comptes Rendus Mathematique*, **2005**, 341, 419-426	0.4	23
17	Breathers for a Relativistic Nonlinear Wave Equation. *Archive for Rational Mechanics and Analysis*, **2002**, 165, 317-345	2.3	18
16	Nonlinear Systems of Elliptic Equations with Natural Growth Conditions and Sign Conditions. *Applied Mathematics and Optimization*, **2002**, 46, 143-166	1.5	13
15	Smooth Solutions of systems of quasilinear parabolic equations. *ESAIM - Control, Optimisation and Calculus of Variations*, **2002**, 8, 169-193	1	28
14	Regularity Results for Nonlinear Elliptic Systems and Applications. *Applied Mathematical Sciences (Switzerland)*, **2002**,	0.9	63
13	Dual Approach to Nonlinear Elliptic Systems. *Applied Mathematical Sciences (Switzerland)*, **2002**, 375-420	0.9	5
12	Finite-dimensional quasi-linear risk-sensitive control. *Systems and Control Letters*, **1995**, 25, 151-157	2.4	4
11	Stochastic Control of Partially Observable Systems **1992**,		264
10	On the general theory of exact controllability for skew symmetric operators. *Acta Applicandae Mathematicae*, **1990**, 20, 197-229	1.1	10

9	Inventory planning in a deterministic environment: Continuous time model with concave costs. *European Journal of Operational Research*, **1984**, 15, 335-347	5.6	8
8	Optimal impulsive control theory **1979**, 17-41		3
7	On the support of the solution of a system of quasi-variational inequalities. *Journal of Mathematical Analysis and Applications*, **1978**, 65, 660-674	1.1	8
6	Nonzero-sum stochastic differential games with stopping times and free boundary problems. *Transactions of the American Mathematical Society*, **1977**, 231, 275-275	1	58
5	Estimates on the free boundary for quasi variational inequalities. *Communications in Partial Differential Equations*, **1977**, 2, 297-321	1.6	13
4	Nonlinear variational inequalities and differential games with stopping times. *Journal of Functional Analysis*, **1974**, 16, 305-352	1.4	61
3	Reflections on INRIA and the role of Gilles Kahn507-516		
2	Optimal Ordering Policy and Value of Information under Delayed Lost Sales Observations. *SSRN Electronic Journal*,	1	1
1	Inventory Control with a Cash Register: Sales Recorded but Not Demand or Shrinkage. *SSRN Electronic Journal*,	1	1