Daniel Kuhn

List of Publications by Year
in descending order

41 papers	3,552 citations	279487 23 h-index	360668 35 g-index
42 all docs	42 docs citations	42 times ranked	1661 citing authors

#	Article	IF	Citations
1	Scenario reduction revisited: fundamental limits and guarantees. Mathematical Programming, 2022, 191, 207-242.	1.6	21
2	Robust multidimensional pricing: separation without regret. Mathematical Programming, 2022, 196, 841-874.	1.6	12
3	On linear optimization over Wasserstein balls. Mathematical Programming, 2022, 195, 1107-1122.	1.6	9
4	Distributionally Robust Inverse Covariance Estimation: The Wasserstein Shrinkage Estimator. Operations Research, 2022, 70, 490-515.	1.2	13
5	Topological Linear System Identification via Moderate Deviations Theory. , 2022, 6, 307-312.		2
6	From Data to Decisions: Distributionally Robust Optimization Is Optimal. Management Science, 2021, 67, 3387-3402.	2.4	45
7	Energy and reserve dispatch with distributionally robust joint chance constraints. Operations Research Letters, 2021, 49, 291-299.	0.5	36
8	Distributionally robust optimization with polynomial densities: theory, models and algorithms. Mathematical Programming, 2020, 181, 265-296.	1.6	12
9	Distributionally Robust Mechanism Design. Management Science, 2020, 66, 159-189.	2.4	17
10	Wasserstein Distributionally Robust Optimization: Theory and Applications in Machine Learning. , 2019, , 130-166.		102
11	â€œDiceâ€•sionâ€"Making Under Uncertainty: When Can a Random Decision Reduce Risk?. Management Science, 2019, 65, 3282-3301.	2.4	23
12	The decision rule approach to optimization under uncertainty: methodology and applications. Computational Management Science, 2019, 16, 545-576.	0.8	30
13	Chebyshev Inequalities for Products of Random Variables. Mathematics of Operations Research, 2018, 43, 887-918.	0.8	11
14	Data-driven distributionally robust optimization using the Wasserstein metric: performance guarantees and tractable reformulations. Mathematical Programming, 2018, 171, 115-166.	1.6	757
15	Data-driven inverse optimization with imperfect information. Mathematical Programming, 2018, 167, 191-234.	1.6	51
16	Conic Programming Reformulations of Two-Stage Distributionally Robust Linear Programs over Wasserstein Balls. Operations Research, 2018, 66, 849-869.	1.2	114
17	Ambiguous Joint Chance Constraints Under Mean and Dispersion Information. Operations Research, 2017, 65, 751-767.	1.2	92
18	Optimal Financial Decision Making Under Uncertainty. Profiles in Operations Research, 2017, , 255-290.	0.3	4

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19	A comment on â€œcomputational complexity of stochastic programming problemsâ€ Mathematical Programming, 2016, 159, 557-569.	1.6	58
20	Computational Management Science Special Issue on â€œOptimisation methods and applications in the energy sectorâ€ Computational Management Science, 2016, 13, 1-3.	0.8	2
21	<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si4.gif" display="inline" overflow="scroll"><mml:mi>K</mml:mi></mml:math>-adaptability in two-stage distributionally robust binary programming. Operations Research Letters, 2016, 44, 6-11.	0.5	27
22	Generalized Gauss inequalities via semidefinite programming. Mathematical Programming, 2016, 156, 271-302.	1.6	47
23	A distributionally robust perspective on uncertainty quantification and chance constrained programming. Mathematical Programming, 2015, 151, 35-62.	1.6	101
24	<i>K</i>-Adaptability in Two-Stage Robust Binary Programming. Operations Research, 2015, 63, 877-891.	1.2	101
25	Financial Optimization: optimization paradigms and financial planning under uncertainty. OR Spectrum, 2015, 37, 553-557.	2.1	5
26	Distributionally robust multi-item newsvendor problems with multimodal demand distributions. Mathematical Programming, 2015, 152, 1-32.	1.6	87
27	Generalized decision rule approximations for stochastic programming via liftings. Mathematical Programming, 2015, 152, 301-338.	1.6	90
28	Distributionally Robust Convex Optimization. Operations Research, 2014, 62, 1358-1376.	1.2	609
29	Worst-Case Value at Risk of Nonlinear Portfolios. Management Science, 2013, 59, 172-188.	2.4	101
30	Distributionally robust joint chance constraints with second-order moment information. Mathematical Programming, 2013, 137, 167-198.	1.6	405
31	Robust Markov Decision Processes. Mathematics of Operations Research, 2013, 38, 153-183.	0.8	138
32	Robust resource allocations in temporal networks. Mathematical Programming, 2012, 135, 437-471.	1.6	27
33	A constraint sampling approach for multi-stage robust optimization. Automatica, 2012, 48, 459-471.	3.0	34
34	Multi-resource allocation in stochastic project scheduling. Annals of Operations Research, 2012, 193, 193-220.	2.6	15
35	An Efficient Method to Estimate the Suboptimality of Affine Controllers. IEEE Transactions on Automatic Control, 2011, 56, 2841-2853.	3.6	31
36	Primal and dual linear decision rules in stochastic and robust optimization. Mathematical Programming, 2011, 130, 177-209.	1.6	187

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37	A scenario approach for estimating the suboptimality of linear decision rules in two-stage robust optimization. , 2011, , .		33
38	Decision rules for information discovery in multi-stage stochastic programming. , 2011, , .		28
39	Analysis of the rebalancing frequency in log-optimal portfolio selection. Quantitative Finance, 2010, 10, 221-234.	0.9	30
40	A Stochastic Programming Approach for QoS-Aware Service Composition. , 2008, , .		40
41	Regret Minimization and Separation in Multi-Bidder Multi-Item Auctions. SSRN Electronic Journal, 0, , .	0.4	0