

Renyuan Xu

List of Publications by Year in descending order

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citing authors

#	ARTICLE	IF	CITATIONS
1	A General Framework for Learning Mean-Field Games. Mathematics of Operations Research, 2023, 48, 656-686.	0.8	3
2	Entropy Regularization for Mean Field Games with Learning. Mathematics of Operations Research, 2022, 47, 3239-3260.	0.8	10
3	A Class of Stochastic Games and Moving Free Boundary Problems. SIAM Journal on Control and Optimization, 2022, 60, 758-785.	1.1	6
4	Transaction cost analytics for corporate bonds. Quantitative Finance, 2022, 22, 1295-1319.	0.9	0
5	Policy Gradient Methods for the Noisy Linear Quadratic Regulator over a Finite Horizon. SIAM Journal on Control and Optimization, 2021, 59, 3359-3391.	1.1	21
6	Modelling COVID-19 contagion: risk assessment and targeted mitigation policies. Royal Society Open Science, 2021, 8, 201535.	1.1	13
7	Mean-Field Controls with Q-Learning for Cooperative MARL: Convergence and Complexity Analysis. SIAM Journal on Mathematics of Data Science, 2021, 3, 1168-1196.	1.0	12
8	Stochastic Games for Fuel Follower Problem: \mathbb{N}^2 versus Mean Field Game. SIAM Journal on Control and Optimization, 2019, 57, 659-692.	1.1	24
9	Interbank lending with benchmark rates: Pareto optima for a class of singular control games. Mathematical Finance, 0, , .	0.9	6