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List of publications

Articles

[1] Saïd Hamadène, Eduard-Paul Rotenstein, Adrian Zălinescu, *A generalized mixed zero-sum stochastic differential game and double barrier reflected BSDEs with quadratic growth coefficient*, An. Stiint. U. Al. I-Mat., Tomul LV, f2, pp. 419-444, 2009 (MR2562257, Zbl 05649815, WOS:000270601000013, link to article)

[2] Eduard-Paul Rotenstein, *Pricing financial derivatives by a minimizing method*, An. Univ. Timiş., Ser. Mat.-Inform., XLVII, 1, pp. 111-121, 2009 (MR2798010, Zbl 05876356)

[3] Aurel Răşcanu, Eduard-Paul Rotenstein, *The Fitzpatrick function - a bridge between convex analysis and multivalued stochastic differential equations*, J. Convex Anal., 18, No. 1 (January), pp. 105-138, 2011 (MR2777600, Zbl 05834212, WOS:000286151200006, link to article)

[4] Lucian Maticiuc, Eduard-Paul Rotenstein, *Numerical Schemes for Multivalued Backward Stochastic Differential Systems*, Cent. Eur. J. Math. (current name Open Math.), 10(2), pp. 693-702, 2012 (MR2886566, Zbl 06039976, WOS:000301047500021, link to article)

[5] Anouar Gassous, Aurel Răşcanu, Eduard-Paul Rotenstein, *Stochastic variational inequalities with oblique subgradients*, Stoch. Process. Appl., Volume 122, Issue 7 (July), pp. 2668–2700, 2012 (MR2926171, Zbl 06052940, WOS:000305661000006, link to article)

[6] Eduard-Paul Rotenstein, *A multi-dimensional FBSDE with quadratic generator and its applications in option pricing and hedging*, An. Şt. Univ. Ovidius Constanța, Vol. 23(2), pp. 213-222, 2015 (MR3348713, WOS:000359611800018, link to article)

[7] Aurel Răşcanu, Eduard-Paul Rotenstein, *A non-convex setup for multivalued differential equations driven by oblique subgradients,* Nonlinear Anal.-Theor., Volume 111 (December), pp. 82-104, 2014 (MR3263505, Zbl 06351524, WOS:000343141600005, link to article)

[8] Marius Apetrii, Mihaela-Hanako Matcovschi, Octavian Păstrăvanu, Eduard-Paul Rotenstein, *Invariance for stochastic differential systems with time-dependent constraining sets*, Acta Math. Sin., English Series, Volume 31, Issue 7 (July), pp. 1171-1188, 2015 (MR3360781, Zbl 06457539, WOS: 000356877100010, link to article)

[9] Anouar Gassous, Aurel Răşcanu, Eduard-Paul Rotenstein, *Multivalued BSDEs with oblique subgradients*, Stoch. Process. Appl., Volume 125, Issue 8 (August), pp. 3170–3195, 2015 (MR3343291, Zbl 06440579, WOS:000355038800011, link to article)

[10] Eduard-Paul Rotenstein, *Parabolic variational inequalities with generalized reflecting directions*, Open Math. (formely Cent. Eur. J. Math.) 13, pp. 860–867, 2015 (MR3430936, Zbl 06632263, WOS:000369912100001, link to article)

[11] Dan Goreac, Claudia Alexandra Grosu, Eduard-Paul Rotenstein, *Approximate and approximate null-controllability of a class of piecewise linear Markov switch systems*, Syst. & Control Lett., Volume 96 (October), pp. 118-123, 2016 (MR3547664, Zbl 06640035, WOS:000384788100017, link to article)

[12] Dan Goreac, Eduard-Paul Rotenstein, *Infection Time in Multistable Gene Networks. A Backward Stochastic Variational Inequality with Nonconvex Switch-Dependent Reflection Approach*, Set-Valued Var. Anal., Volume 24(4), pp. 707-734, 2016 (MR3570351, Zbl 06678157, WOS:000393231300011, link to article)

[13] Aurel Răşcanu, Eduard-Paul Rotenstein, *Obstacle problems for parabolic SDEs with Hölder continuous diffusion: from weak to strong solutions*, J. Math. Anal. Appl., Volume 450, Issue 1 (June, 1), pp. 647–669, 2017 (MR3606187, Zbl 06684656, WOS: 000394404800035, link to article)

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[15] Aurel Răşcanu, Eduard-Paul Rotenstein, *Backward stochastic dynamics driven by an unbounded subdifferential operator on a filtered probability space*, submitted at Electron. J. Probab., 2019

[Phd Thesis] Numerical methods and optimal problems for deterministic and stochastic differential systems.
Scientific advisor: Prof. dr. Aurel Răşcanu
Referees: Prof. dr. Constantin Tudor, Universitatea Bucureşti, Facultatea de Matematică şi Informatică
Prof. dr. Rainer Buckdahn, Université de Bretagne Occidentale, Brest, France
Prof. dr. Teodor Havârneanu, Universitatea „Alexandru Ioan Cuza”, Facultatea de Matematică