David B Brown

List of Publications by Year in descending order

19 papers	2,704 citations	949033 11 h-index	1051228 16 g-index
19 all docs	19 docs citations	19 times ranked	2637 citing authors

#	Article	IF	Citations
1	Technical Noteâ€”On the Strength of Relaxations of Weakly Coupled Stochastic Dynamic Programs. Operations Research, 2023, 71, 2374-2389.	1.2	1
2	Dynamic Programs with Shared Resources and Signals: Dynamic Fluid Policies and Asymptotic Optimality. Operations Research, 2022, 70, 3015-3033.	1.2	5
3	Dynamic Pricing of Relocating Resources in Large Networks. Management Science, 2021, 67, 4075-4094.	2.4	43
4	Index Policies and Performance Bounds for Dynamic Selection Problems. Management Science, 2020, 66, 3029-3050.	2.4	26
5	Dynamic Pricing of Relocating Resources in Large Networks. SSRN Electronic Journal, 2019, , .	0.4	3
6	Static Routing in Stochastic Scheduling: Performance Guarantees and Asymptotic Optimality. Operations Research, 2018, 66, 1641-1660.	1.2	8
7	Information Relaxation Bounds for Infinite Horizon Markov Decision Processes. Operations Research, 2017, 65, 1355-1379.	1.2	20
8	Information Relaxations, Duality, and Convex Stochastic Dynamic Programs. Operations Research, 2014, 62, 1394-1415.	1.2	48
9	Optimal Sequential Exploration: Bandits, Clairvoyants, and Wildcats. Operations Research, 2013, 61, 644-665.	1.2	32
10	Aspirational Preferences and Their Representation by Risk Measures. Management Science, 2012, 58, 2095-2113.	2.4	53
11	Aspirational Preferences and Their Representation by Risk Measures. SSRN Electronic Journal, 2012, , .	0.4	2
12	Theory and Applications of Robust Optimization. SIAM Review, 2011, 53, 464-501.	4.2	1,705
13	Dynamic Portfolio Optimization with Transaction Costs: Heuristics and Dual Bounds. Management Science, 2011, 57, 1752-1770.	2.4	130
14	Information Relaxations and Duality in Stochastic Dynamic Programs. Operations Research, 2010, 58, 785-801.	1.2	154
15	A Soft Robust Model for Optimization Under Ambiguity. Operations Research, 2010, 58, 1220-1234.	1.2	108
16	Constructing Uncertainty Sets for Robust Linear Optimization. Operations Research, 2009, 57, 1483-1495.	1.2	254
17	Satisficing Measures for Analysis of Risky Positions. Management Science, 2009, 55, 71-84.	2.4	107
18	Approximations to Stochastic Dynamic Programs via Information Relaxation Duality. Operations Research, 0, , .	1.2	5

#	Article	IF	Citations
19	Dynamic Programs with Shared Resources and Signals: Dynamic Fluid Policies and Asymptotic Optimality. SSRN Electronic Journal, 0, , .	0.4	0