Tiziano De Angelis

List of Publications by Year
in descending order

30 papers	326 citations	932766 10 h-index	940134 16 g-index
30 all docs	30 docs citations	30 times ranked	165 citing authors

#	Article	IF	Citations
1	Climate Impact Investing. Management Science, 2023, 69, 7669-7692.	2.4	12
2	Dynkin Games with Incomplete and Asymmetric Information. Mathematics of Operations Research, 2022, 47, 560-586.	0.8	5
3	An analytical study of participating policies with minimum rate guarantee and surrender option. Finance and Stochastics, 2022, 26, 173.	0.7	1
4	A Class of Recursive Optimal Stopping Problems with Applications to Stock Trading. Mathematics of Operations Research, 2022, 47, 1833-1861.	0.8	0
5	On the value of non-Markovian Dynkin games with partial and asymmetric information. Annals of Applied Probability, 2022, 32, .	0.6	1
6	A Dynkin Game on Assets with Incomplete Information on the Return. Mathematics of Operations Research, 2021, 46, 28-60.	0.8	6
7	Optimal Hedging of a Perpetual American Put with a Single Trade. SIAM Journal on Financial Mathematics, 2021, 12, 823-866.	0.7	0
8	Optimal dividends with partial information and stopping of a degenerate reflecting diffusion. Finance and Stochastics, 2020, 24, 71-123.	0.7	16
9	Optimal stopping for the exponential of a Brownian bridge. Journal of Applied Probability, 2020, 57, 361-384.	0.4	4
10	Playing with ghosts in a Dynkin game. Stochastic Processes and Their Applications, 2020, 130, 6133-6156.	0.4	4
11	On the free boundary of an annuity purchase. Finance and Stochastics, 2019, 23, 97-137.	0.7	8
12	On Lipschitz Continuous Optimal Stopping Boundaries. SIAM Journal on Control and Optimization, 2019, 57, 402-436.	1.1	9
13	A Solvable Two-Dimensional Degenerate Singular Stochastic Control Problem with Nonconvex Costs. Mathematics of Operations Research, 2019, 44, 512-531.	0.8	3
14	Nash equilibria of threshold type for two-player nonzero-sum games of stopping. Annals of Applied Probability, 2018, 28, .	0.6	19
15	On the Optimal Exercise Boundaries of Swing Put Options. Mathematics of Operations Research, 2018, 43, 252-274.	0.8	10
16	Stochastic nonzero-sum games: a new connection between singular control and optimal stopping. Advances in Applied Probability, 2018, 50, 347-372.	0.4	21
17	Optimal Boundary Surface for Irreversible Investment with Stochastic Costs. Mathematics of Operations Research, 2017, 42, 1135-1161.	0.8	22
18	Integral equations for Rostâ€™s reversed barriers: Existence and uniqueness results. Stochastic Processes and Their Applications, 2017, 127, 3447-3464.	0.4	3

#	Article	IF	Citations
19	Optimal entry to an irreversible investment plan with non convex costs. Mathematics and Financial Economics, 2017, 11, 423-454.	1.0	1
20	The dividend problem with a finite horizon. Annals of Applied Probability, 2017, 27, .	0.6	19
21	Optimal Stopping of a Hilbert Space Valued Diffusion: An Infinite Dimensional Variational Inequality. Applied Mathematics and Optimization, 2016, 73, 271-312.	0.8	4
22	A Nonconvex Singular Stochastic Control Problem and its Related Optimal Stopping Boundaries. SIAM Journal on Control and Optimization, 2015, 53, 1199-1223.	1.1	16
23	A Note on the Continuity of Free-Boundaries in Finite-Horizon Optimal Stopping Problems for One-Dimensional Diffusions. SIAM Journal on Control and Optimization, 2015, 53, 167-184.	1.1	24
24	Analytical pricing of American Put options on a Zero Coupon Bond in the Heathâ€“Jarrowâ€“Morton model. Stochastic Processes and Their Applications, 2015, 125, 678-707.	0.4	5
25	A stochastic partially reversible investment problem on a finite time-horizon: Free-boundary analysis. Stochastic Processes and Their Applications, 2014, 124, 4080-4119.	0.4	18
26	Wigner-function theory and decoherence of the quantum-injected optical parametric amplifier. Physical Review A, 2009, 80, .	1.0	33
27	Experimental realization of macroscopic coherence by phase-covariant cloning of a single photon. Physical Review A, 2007, 76, .	1.0	48
28	Experimental Test of the No-Signaling Theorem. Physical Review Letters, 2007, 99, 193601.	2.9	10
29	A Solvable Two-Dimensional Degenerate Singular Stochastic Control Problem with Non Convex Costs. SSRN Electronic Journal, 0, , .	0.4	1
30	Optimal dividend payout under stochastic discounting. Mathematical Finance, 0, , .	0.9	3