

# Olv Costa

## List of Publications by Citations

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161  
papers

3,506  
citations

31  
h-index

56  
g-index

187  
ext. papers

4,289  
ext. citations

2.5  
avg, IF

5.74  
L-index

#	Paper	IF	Citations
161	Stability Results for Discrete-Time Linear Systems with Markovian Jumping Parameters. <i>Journal of Mathematical Analysis and Applications</i> , <b>1993</b> , 179, 154-178	1.1	362
160	Output feedback control of Markov jump linear systems in continuous-time. <i>IEEE Transactions on Automatic Control</i> , <b>2000</b> , 45, 944-949	5.9	313
159	Continuous-time state-feedback H <sub>2</sub> -control of Markovian jump linear systems via convex analysis. <i>Automatica</i> , <b>1999</b> , 35, 259-268	5.7	136
158	Discrete-time LQ-optimal control problems for infinite Markov jump parameter systems. <i>IEEE Transactions on Automatic Control</i> , <b>1995</b> , 40, 2076-2088	5.9	136
157	. <i>IEEE Transactions on Automatic Control</i> , <b>1994</b> , 39, 1685-1689	5.9	130
156	Mixed H <sub>2</sub> /H <sub>∞</sub> -control of discrete-time Markovian jump linear systems. <i>IEEE Transactions on Automatic Control</i> , <b>1998</b> , 43, 95-100	5.9	124
155	A Detector-Based Approach for the $H_2$ Control of Markov Jump Linear Systems With Partial Information. <i>IEEE Transactions on Automatic Control</i> , <b>2015</b> , 60, 1219-1234	5.9	122
154	A Unified Approach for Stochastic and Mean Square Stability of Continuous-Time Linear Systems with Markovian Jumping Parameters and Additive Disturbances. <i>SIAM Journal on Control and Optimization</i> , <b>2005</b> , 44, 1165-1191	1.9	104
153	Stationary filter for linear minimum mean square error estimator of discrete-time Markovian jump systems. <i>IEEE Transactions on Automatic Control</i> , <b>2002</b> , 47, 1351-1356	5.9	97
152	Constrained quadratic state feedback control of discrete-time Markovian jump linear systems. <i>Automatica</i> , <b>1999</b> , 35, 617-626	5.7	97
151	A convex programming approach to H <sub>2</sub> control of discrete-time markovian jump linear systems. <i>International Journal of Control</i> , <b>1997</b> , 66, 557-580	1.5	73
150	A generalized multi-period mean-variance portfolio optimization with Markov switching parameters. <i>Automatica</i> , <b>2008</b> , 44, 2487-2497	5.7	72
149	Indefinite quadratic with linear costs optimal control of Markov jump with multiplicative noise systems. <i>Automatica</i> , <b>2007</b> , 43, 587-597	5.7	67
148	$H_2$ -Control of Continuous-Time Hidden Markov Jump Linear Systems. <i>IEEE Transactions on Automatic Control</i> , <b>2017</b> , 62, 4031-4037	5.9	65
147	Linear minimum mean square filter for discrete-time linear systems with Markov jumps and multiplicative noises. <i>Automatica</i> , <b>2011</b> , 47, 466-476	5.7	61
146	A New Approach to Linearly Perturbed Riccati Equations Arising in Stochastic Control. <i>Applied Mathematics and Optimization</i> , <b>1998</b> , 37, 99-126	1.5	59
145	Optimal mean-variance control for discrete-time linear systems with Markovian jumps and multiplicative noises. <i>Automatica</i> , <b>2012</b> , 48, 304-315	5.7	53

144	Robust portfolio selection using linear-matrix inequalities. <i>Journal of Economic Dynamics and Control</i> , <b>2002</b> , 26, 889-909	1.3	53
143	Full Information H <sub>∞</sub> Control for Discrete-Time Infinite Markov Jump Parameter Systems. <i>Journal of Mathematical Analysis and Applications</i> , <b>1996</b> , 202, 578-603	1.1	52
142	Stability and Ergodicity of Piecewise Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , <b>2008</b> , 47, 1053-1077	1.9	51
141	Robust linear filtering for discrete-time hybrid Markov linear systems. <i>International Journal of Control</i> , <b>2002</b> , 75, 712-727	1.5	50
140	Robust H <sub>2</sub> -control for discrete-time Markovian jump linear systems. <i>International Journal of Control</i> , <b>2000</b> , 73, 11-21	1.5	48
139	H <sub>∞</sub> -Filtering for discrete-time hidden Markov jump systems. <i>International Journal of Control</i> , <b>2017</b> , 90, 599-615	1.5	43
138	Mixed control of hidden Markov jump systems. <i>International Journal of Robust and Nonlinear Control</i> , <b>2018</b> , 28, 1261-1280	3.6	43
137	Finite horizon quadratic optimal control and a separation principle for Markovian jump linear systems. <i>IEEE Transactions on Automatic Control</i> , <b>2003</b> , 48, 1836-1842	5.9	40
136	Detector-based H <sub>∞</sub> results for discrete-time Markov jump linear systems with partial observations. <i>Automatica</i> , <b>2018</b> , 91, 159-172	5.7	38
135	Necessary and Sufficient Condition for Robust Stability and Stabilizability of Continuous-Time Linear Systems with Markovian Jumps. <i>Journal of Optimization Theory and Applications</i> , <b>1998</b> , 99, 359-379	1.6	37
134	Impulse control of piecewise-deterministic processes. <i>Mathematics of Control, Signals, and Systems</i> , <b>1989</b> , 2, 187-206	1.3	37
133	Discrete-Time Coupled Riccati Equations for Systems with Markov Switching Parameters. <i>Journal of Mathematical Analysis and Applications</i> , <b>1995</b> , 194, 197-216	1.1	34
132	Mean square stability conditions for discrete stochastic bilinear systems. <i>IEEE Transactions on Automatic Control</i> , <b>1985</b> , 30, 1082-1087	5.9	32
131	Stochastic Stability of Jump Discrete-Time Linear Systems With Markov Chain in a General Borel Space. <i>IEEE Transactions on Automatic Control</i> , <b>2014</b> , 59, 223-227	5.9	31
130	Stability of Piecewise-Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , <b>1999</b> , 37, 1483-1502	1.9	31
129	Stationary distributions for piecewise-deterministic Markov processes. <i>Journal of Applied Probability</i> , <b>1990</b> , 27, 60-73	0.8	31
128	Solutions for the Linear-Quadratic Control Problem of Markov Jump Linear Systems. <i>Journal of Optimization Theory and Applications</i> , <b>1999</b> , 103, 283-311	1.6	30
127	Mean Square Stabilizability of Continuous-Time Linear Systems with Partial Information on the Markovian Jumping Parameters. <i>Stochastic Analysis and Applications</i> , <b>2004</b> , 22, 99-111	1.1	26

126	H <sub>2</sub> -Control and the Separation Principle for Discrete-Time Markovian Jump Linear Systems. <i>Mathematics of Control, Signals, and Systems</i> , <b>2004</b> , 16, 320-350	1.3	26
125	Optimal linear mean square filter for continuous-time jump linear systems. <i>IEEE Transactions on Automatic Control</i> , <b>2005</b> , 50, 1364-1369	5.9	24
124	A Separation Principle for the Continuous-Time LQ-Problem With Markovian Jump Parameters. <i>IEEE Transactions on Automatic Control</i> , <b>2010</b> , 55, 2692-2707	5.9	23
123	Continuous Average Control of Piecewise Deterministic Markov Processes. <i>SpringerBriefs in Mathematics</i> , <b>2013</b> ,	0.6	23
122	Multiperiod Mean-Variance Optimization with Intertemporal Restrictions. <i>Journal of Optimization Theory and Applications</i> , <b>2007</b> , 134, 257-274	1.6	22
121	Robust portfolio optimization for electricity planning: An application based on the Brazilian electricity mix. <i>Energy Economics</i> , <b>2017</b> , 64, 158-169	8.3	21
120	Stochastic stabilization and induced $H_2$ -gain for discrete-time Markov jump Lur $\bar{e}$ systems with control saturation. <i>Automatica</i> , <b>2014</b> , 50, 2397-2404	5.7	21
119	Approximations for optimal stopping of a piecewise-deterministic process. <i>Mathematics of Control, Signals, and Systems</i> , <b>1988</b> , 1, 123-146	1.3	21
118	Robust mode-independent filtering for discrete-time Markov jump linear systems with multiplicative noises. <i>International Journal of Control</i> , <b>2013</b> , 86, 779-793	1.5	20
117	A separation principle for the . <i>Journal of Mathematical Analysis and Applications</i> , <b>2007</b> , 331, 97-120	1.1	19
116	Uncoupled Riccati iterations for the linear quadratic control problem of discrete-time Markov jump linear systems. <i>IEEE Transactions on Automatic Control</i> , <b>1998</b> , 43, 1727-1733	5.9	18
115	$H_2$ -Control for Linear Time-Delay Systems with Markovian Jumping Parameters. <i>Journal of Optimization Theory and Applications</i> , <b>2000</b> , 105, 73-95	1.6	16
114	Maximal and Stabilizing Hermitian Solutions for Discrete-Time Coupled Algebraic Riccati Equations. <i>Mathematics of Control, Signals, and Systems</i> , <b>1999</b> , 12, 167-195	1.3	16
113	. <i>IEEE Transactions on Automatic Control</i> , <b>1991</b> , 36, 371-375	5.9	16
112	Exponential Hidden Markov Models for $H_2$ Control of Jumping Systems <b>2018</b> , 2, 845-850		16
111	Generalized Coupled Algebraic Riccati Equations for Discrete-time Markov Jump with Multiplicative Noise Systems. <i>European Journal of Control</i> , <b>2008</b> , 14, 391-408	2.5	15
110	Comments on "Stochastic stability of jump linear systems". <i>IEEE Transactions on Automatic Control</i> , <b>2004</b> , 49, 1414-1416	5.9	15
109	Mean-square stabilizing solutions for discrete-time coupled algebraic Riccati equations. <i>IEEE Transactions on Automatic Control</i> , <b>1996</b> , 41, 593-598	5.9	15

108	Constrained and Unconstrained Optimal Discounted Control of Piecewise Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , <b>2016</b> , 54, 1444-1474	1.9	12
107	Enhanced index tracking optimal portfolio selection. <i>Finance Research Letters</i> , <b>2016</b> , 16, 93-102	8.1	12
106	HFiltering for Markov jump linear systems with partial information on the jump parameter. <i>IFAC Journal of Systems and Control</i> , <b>2017</b> , 1, 13-23	0.9	11
105	LQ Control of Discrete-Time Jump Systems With Markov Chain in a General Borel Space. <i>IEEE Transactions on Automatic Control</i> , <b>2015</b> , 60, 2530-2535	5.9	11
104	Singular Perturbation for the Discounted Continuous Control of Piecewise Deterministic Markov Processes. <i>Applied Mathematics and Optimization</i> , <b>2011</b> , 63, 357-384	1.5	11
103	Discrete-time mean variance optimal control of linear systems with Markovian jumps and multiplicative noise. <i>International Journal of Control</i> , <b>2009</b> , 82, 256-267	1.5	11
102	Monte Carlo TD(0) methods for the optimal control of discrete-time Markovian jump linear systems. <i>Automatica</i> , <b>2002</b> , 38, 217-225	5.7	10
101	On the Poisson Equation for Piecewise-Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , <b>2003</b> , 42, 985-1001	1.9	10
100	An iterative approach for the discrete-time dynamic control of Markov jump linear systems with partial information. <i>International Journal of Robust and Nonlinear Control</i> , <b>2020</b> , 30, 495-511	3.6	10
99	Thermoelectric dispatch: From utopian planning to reality. <i>Energy Policy</i> , <b>2017</b> , 106, 266-277	7.2	9
98	Average control of Markov decision processes with Feller transition probabilities and general action spaces. <i>Journal of Mathematical Analysis and Applications</i> , <b>2012</b> , 396, 58-69	1.1	9
97	Optimal stopping with continuous control of piecewise deterministic Markov processes. <i>Stochastic and Stochastics Reports</i> , <b>2000</b> , 70, 41-73		9
96	Impulse and continuous control of piecewise deterministic Markov processes. <i>Stochastic and Stochastics Reports</i> , <b>2000</b> , 70, 75-107		9
95	Average Impulse Control of Piecewise Deterministic Processes. <i>IMA Journal of Mathematical Control and Information</i> , <b>1989</b> , 6, 375-397	1.1	9
94	Quadratic control with partial information for discrete-time jump systems with the Markov chain in a general Borel space. <i>Automatica</i> , <b>2016</b> , 66, 73-84	5.7	8
93	Singularly Perturbed Discounted Markov Control Processes in a General State Space. <i>SIAM Journal on Control and Optimization</i> , <b>2012</b> , 50, 720-747	1.9	8
92	Design of robust controller for linear systems with Markovian jumping parameters. <i>Mathematical Problems in Engineering</i> , <b>1998</b> , 4, 269-288	1.1	8
91	Simultaneous Fault Detection and Control for Markov Jump Linear Systems With Partial Observation. <i>IEEE Access</i> , <b>2020</b> , 8, 11979-11990	3.5	8

90	A linear programming formulation for constrained discounted continuous control for piecewise deterministic Markov processes. <i>Journal of Mathematical Analysis and Applications</i> , <b>2015</b> , 424, 892-914	1.1	7
89	On the Filtering Problem for Continuous-Time Markov Jump Linear Systems with no Observation of the Markov Chain. <i>European Journal of Control</i> , <b>2011</b> , 17, 339-354	2.5	7
88	The Vanishing Discount Approach for the Average Continuous Control of Piecewise Deterministic Markov Processes. <i>Journal of Applied Probability</i> , <b>2009</b> , 46, 1157-1183	0.8	7
87	On the ergodic decomposition for a class of Markov chains. <i>Stochastic Processes and Their Applications</i> , <b>2005</b> , 115, 401-415	1.1	7
86	Temporal Difference Methods for the Maximal Solution of Discrete-Time Coupled Algebraic Riccati Equations. <i>Journal of Optimization Theory and Applications</i> , <b>2001</b> , 109, 289-309	1.6	7
85	Dynamic output feedback control for continuous-time Markov jump linear systems with hidden Markov models. <i>International Journal of Control</i> , <b>2020</b> , 1-13	1.5	7
84	Optimal control with constrained total variance for Markov jump linear systems with multiplicative noises. <i>International Journal of Systems Science</i> , <b>2018</b> , 49, 1178-1187	2.3	6
83	Design of Stabilizing Dynamic Output Feedback Controllers for Hidden Markov Jump Linear Systems <b>2018</b> , 2, 278-283		6
82	A new approach for the $H_2$ control of Markov jump linear systems with partial information <b>2015</b> ,		6
81	Average Continuous Control of Piecewise Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , <b>2010</b> , 48, 4262-4291	1.9	6
80	Map Merging Strategies for Multi-robot FastSLAM: A Comparative Survey <b>2010</b> ,		6
79	Ergodic properties and ergodic decompositions of continuous-time Markov processes. <i>Journal of Applied Probability</i> , <b>2006</b> , 43, 767-781	0.8	5
78	A sufficient condition for the existence of an invariant probability measure for Markov processes. <i>Journal of Applied Probability</i> , <b>2005</b> , 42, 873-878	0.8	5
77	Invariant probability measures for a class of Feller Markov chains. <i>Statistics and Probability Letters</i> , <b>2000</b> , 50, 13-21	0.6	5
76	Jump Lq-Optimal Control For Discrete-Time Markovian Systems With Stochastic Inputs. <i>Stochastic Analysis and Applications</i> , <b>1998</b> , 16, 843-858	1.1	5
75	The Vanishing Discount Approach for the Average Continuous Control of Piecewise Deterministic Markov Processes. <i>Journal of Applied Probability</i> , <b>2009</b> , 46, 1157-1183	0.8	5
74	Suboptimal $H_2$ and $H_2$ static output feedback control of hidden Markov jump linear systems. <i>European Journal of Control</i> , <b>2020</b> , 51, 10-18	2.5	5
73	$H_2$ -control and the separation principle for discrete-time jump systems with the Markov chain in a general state space. <i>International Journal of Systems Science</i> , <b>2017</b> , 48, 2728-2741	2.3	4

72	Linear minimum mean square filter for discrete-time linear systems with multiplicative noise <b>2010</b> ,		4
71	Discretizations for the average impulse control of piecewise deterministic processes. <i>Journal of Applied Probability</i> , <b>1993</b> , 30, 405-420	0.8	4
70	Discretizations for the average impulse control of piecewise deterministic processes. <i>Journal of Applied Probability</i> , <b>1993</b> , 30, 405-420	0.8	4
69	Discrete-time constrained quadratic control of Markovian jump linear systems		4
68	A Detector-Based Approach for the Constrained Quadratic Control of Discrete-Time Markovian Jump Linear Systems. <i>IEEE Transactions on Automatic Control</i> , <b>2020</b> , 65, 1211-1217	5.9	4
67	Mixed $H_2/H_\infty$ filtering for Markov jump linear systems. <i>International Journal of Systems Science</i> , <b>2018</b> , 49, 3023-3036	2.3	4
66	Filtering S-coupled algebraic Riccati equations for discrete-time Markov jump systems. <i>Automatica</i> , <b>2017</b> , 83, 47-57	5.7	3
65	Classical-Equivalent Bayesian Portfolio Optimization for Electricity Generation Planning. <i>Entropy</i> , <b>2018</b> , 20,	2.8	3
64	A New Approach for the $H_2$ control of Markov Jump Linear Systems with Partial Information. <i>IFAC Postprint Volumes IPPV / International Federation of Automatic Control</i> , <b>2014</b> , 47, 11099-11104		3
63	A unified approach for mean square stability of continuous-time Markovian jumping linear systems with additive disturbances		3
62	Asymptotic Convergence for the Average Impulse Control of Piecewise Deterministic Processes. <i>IMA Journal of Mathematical Control and Information</i> , <b>1991</b> , 8, 1-27	1.1	3
61	Lyapunov equation for infinite-dimensional discrete bilinear systems. <i>Systems and Control Letters</i> , <b>1991</b> , 17, 71-77	2.4	3
60	Gini and Entropy-Based Spread Indexes for Primary Energy Consumption Efficiency and CO2 Emission. <i>Energies</i> , <b>2020</b> , 13, 4938	3.1	3
59	Fault accommodation controller under Markovian jump linear systems with asynchronous modes. <i>International Journal of Robust and Nonlinear Control</i> , <b>2020</b> , 30, 8503-8520	3.6	3
58	Model-based fault detection filter for Markovian jump linear systems applied to a control moment gyroscope. <i>European Journal of Control</i> , <b>2021</b> , 59, 99-108	2.5	3
57	Network-Aware Design of State-Feedback Controllers for Linear Wireless Networked Control Systems. <i>IFAC-PapersOnLine</i> , <b>2018</b> , 51, 205-210	0.7	3
56	Robust Fault Detection $H_\infty$ Filter for Markovian Jump Linear Systems with Partial Information on the Jump Parameter. <i>IFAC-PapersOnLine</i> , <b>2018</b> , 51, 202-207	0.7	3
55	A mean-field formulation for the mean-variance control of discrete-time linear systems with multiplicative noises. <i>International Journal of Systems Science</i> , <b>2020</b> , 51, 1825-1846	2.3	2

54	H2 Dynamic Output Feedback Control for Hidden Markov Jump Linear Systems. <i>The IMA Volumes in Mathematics and Its Applications</i> , <b>2019</b> , 509-532	0.5	2
53	Mixed H2/H $\infty$ State Feedback Control for Markov Jump Linear Systems with Hidden Observations. <i>IFAC-PapersOnLine</i> , <b>2017</b> , 50, 3800-3805	0.7	2
52	Stochastic stability for discrete-time Markov jump Lur'e systems <b>2013</b> ,		2
51	Sampled Control for Mean-Variance Hedging in a Jump Diffusion Financial Market. <i>IEEE Transactions on Automatic Control</i> , <b>2010</b> , 55, 1704-1709	5.9	2
50	The Policy Iteration Algorithm for Average Continuous Control of Piecewise Deterministic Markov Processes. <i>Applied Mathematics and Optimization</i> , <b>2010</b> , 62, 185-204	1.5	2
49	Ergodic properties and ergodic decompositions of continuous-time Markov processes. <i>Journal of Applied Probability</i> , <b>2006</b> , 43, 767-781	0.8	2
48	Necessary and sufficient conditions for non-singular invariant probability measures for Feller Markov chains. <i>Statistics and Probability Letters</i> , <b>2001</b> , 53, 47-57	0.6	2
47	Impulse Control of Piecewise Deterministic Systems. <i>Control and Dynamic Systems</i> , <b>1995</b> , 71, 291-344		2
46	A sufficient condition for the existence of an invariant probability measure for Markov processes. <i>Journal of Applied Probability</i> , <b>2005</b> , 42, 873-878	0.8	2
45	The minimum linear mean square filter for a class of hybrid systems <b>2001</b> ,		2
44	Static Output Constrained Control for Discrete-Time Hidden Markov Jump Linear Systems. <i>IEEE Access</i> , <b>2020</b> , 8, 62969-62979	3.5	2
43	The trade-off between demand growth and renewables: A multiperiod electricity planning model under CO2 emission constraints. <i>Energy</i> , <b>2020</b> , 213, 118832	7.9	2
42	A robust least square approach for forecasting models: an application to Brazil's natural gas demand. <i>Energy Systems</i> , <b>2020</b> , 11, 1111-1135	1.7	2
41	Control of Continuous-Time Markov Jump Linear Systems with Partial Information. <i>Emergence, Complexity and Computation</i> , <b>2021</b> , 87-107	0.1	2
40	<b>2016</b> ,		1
39	Singular perturbation for the discounted continuous control of piecewise deterministic Markov processes <b>2010</b> ,		1
38	Stability and ergodicity of piecewise deterministic Markov processes <b>2008</b> ,		1
37	Relaxed long run average continuous control of piecewise deterministic Markov processes <b>2007</b> ,		1



36	Optimal control of Markov jump with multiplicative noise systems with indefinite quadratic and linear costs <b>2006</b> ,			1
35	Average Continuous Control of Piecewise Deterministic Markov Processes			1
34	A Linear Matrix Inequalities Approach to Robust Mean-Semivariance Portfolio Optimization. <i>Applied Optimization</i> , <b>2002</b> , 89-107			1
33	Mean square stabilizability of continuous-time linear systems with partial information on the Markovian jump parameters <b>2000</b> ,			1
32	Solutions for the linear quadratic control problem of Markov jump linear systems <b>1999</b> ,			1
31				1
30	Mean-square stability for discrete bilinear systems in Hilbert space. <i>Systems and Control Letters</i> , <b>1992</b> , 19, 205-211	2.4		1
29	Robust static output feedback control for hidden Markov jump linear systems. <i>International Journal of Systems Science</i> , 1-19	2.3		1
28	Zero-Sum Discounted Reward Criterion Games for Piecewise Deterministic Markov Processes. <i>Applied Mathematics and Optimization</i> , <b>2018</b> , 78, 587-611	1.5		0
27	Mixed H <sub>2</sub> /H <sub>∞</sub> Fault Detection Filter for Markovian Jump Linear Systems. <i>Mathematical Problems in Engineering</i> , <b>2018</b> , 2018, 1-12	1.1		0
26	. <i>IEEE Access</i> , <b>2021</b> , 9, 143349-143365	3.5		0
25	Integro-differential optimality equations for the risk-sensitive control of piecewise deterministic Markov processes. <i>Mathematical Methods of Operations Research</i> , <b>2021</b> , 93, 327-357	1		0
24	Gain-Scheduled Controller for Fault Accommodation in Linear Parameter Varying Systems with Imprecise Measurements. <i>IFAC-PapersOnLine</i> , <b>2021</b> , 54, 57-63	0.7		0
23	Bayesian Portfolio Optimization for Electricity Generation Planning. <i>Springer Proceedings in Mathematics and Statistics</i> , <b>2018</b> , 89-99	0.2		
22	Hamilton-Jacobi-Bellman inequality for the average control of piecewise deterministic Markov processes. <i>Stochastics</i> , <b>2019</b> , 91, 817-835	0.6		
21	Quadratic and H <sub>∞</sub> switching control for discrete-time linear systems with multiplicative noises. <i>International Journal of Control</i> , <b>2014</b> , 1-15	1.5		
20	Stochastic Modeling and Financial Applications. <i>Discrete Dynamics in Nature and Society</i> , <b>2013</b> , 2013, 1-2	1.1		
19	Arbitrage-Free Conditions and Hedging Strategies for Markets with Penalty Costs on Short Positions. <i>Mathematical Problems in Engineering</i> , <b>2012</b> , 2012, 1-20	1.1		

18 Generalized Coupled Algebraic Riccati Equations for Discrete-Time Markov Jump with Multiplicative Noise Systems. *IFAC Postprint Volumes IPPV / International Federation of Automatic Control*, **2008**, 41, 13480-13485

17 Discussion on: Mean Square Exponential Stability for Some Stochastic Linear Discrete Time Systems. *European Journal of Control*, **2006**, 12, 397-399 2.5

16 Método de diferenças temporais aplicado às equações de Riccati acopladas entre si. *Controle and Automacao*, **2003**, 14, 223-234

15 Filtros recursivos lineares e controle ótimo para sistemas lineares com variáveis abruptas e observações parciais. *Controle and Automacao*, **2004**, 15, 53-61

14 Otimização robusta de carteiras utilizando desigualdades matriciais lineares. *Controle and Automacao*, **2004**, 15, 41-52

13 Discussion on: On the Sensitivity of the Coupled Continuous-Time Riccati Equation by A. Czornik, A. Swierniak and A. Nawrat. *European Journal of Control*, **2002**, 8, 505-507 2.5

12 On the solution of the discrete-time coupled algebraic riccati equations. *IFAC Postprint Volumes IPPV / International Federation of Automatic Control*, **1999**, 32, 4947-4952

11 A recursive algorithm for  $H_2$  discrete-time coupled algebraic riccati equations. *IFAC Postprint Volumes IPPV / International Federation of Automatic Control*, **1999**, 32, 4953-4958

10 A Note on Stochastic Stability for Linear Systems with Jumping Parameters. *IFAC Postprint Volumes IPPV / International Federation of Automatic Control*, **1993**, 26, 275-278

9 On mean-square-stable bilinear systems. *IMA Journal of Mathematical Control and Information*, **1995**, 12, 325-329 1.1

8 Fault Compensation Controller for Markovian Jump Linear Systems. *IFAC-PapersOnLine*, **2020**, 53, 4103-4108

7 Mixed  $H_2/H_\infty$  State-Feedback Control of Continuous-Time Markov Jump Systems with Partial Observations of the Markov Chain. *IFAC-PapersOnLine*, **2020**, 53, 2249-2254 0.7

6 Mean-field formulation for the infinite-horizon mean-variance control of discrete-time linear systems with multiplicative noises. *IET Control Theory and Applications*, **2020**, 14, 2600-2612 2.5

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