

Olv Costa

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

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	. <i>IEEE Access</i> , 2021 , 9, 143349-143365	3.5	0
160	Model-based fault detection filter for Markovian jump linear systems applied to a control moment gyroscope. <i>European Journal of Control</i> , 2021 , 59, 99-108	2.5	3
159	Integro-differential optimality equations for the risk-sensitive control of piecewise deterministic Markov processes. <i>Mathematical Methods of Operations Research</i> , 2021 , 93, 327-357	1	0
158	Gain-Scheduled Controller for Fault Accommodation in Linear Parameter Varying Systems with Imprecise Measurements. <i>IFAC-PapersOnLine</i> , 2021 , 54, 57-63	0.7	0
157	Network-Aware Controller Design With Performance Guarantees for Linear Wireless Systems. <i>IEEE Transactions on Automatic Control</i> , 2021 , 66, 4297-4302	5.9	
156	Formation Static Output Control of Linear Multi-Agent Systems With Hidden Markov Switching Network Topologies. <i>IEEE Access</i> , 2021 , 9, 132278-132289	3.5	
155	Control of Continuous-Time Markov Jump Linear Systems with Partial Information. <i>Emergence, Complexity and Computation</i> , 2021 , 87-107	0.1	2
154	A mean-field formulation for the mean-variance control of discrete-time linear systems with multiplicative noises. <i>International Journal of Systems Science</i> , 2020 , 51, 1825-1846	2.3	2
153	Fault Compensation Controller for Markovian Jump Linear Systems. <i>IFAC-PapersOnLine</i> , 2020 , 53, 4103-4108	1.8	
152	Mixed H2/H ∞ State-Feedback Control of Continuous-Time Markov Jump Systems with Partial Observations of the Markov Chain. <i>IFAC-PapersOnLine</i> , 2020 , 53, 2249-2254	0.7	
151	Mean-field formulation for the infinite-horizon mean-variance control of discrete-time linear systems with multiplicative noises. <i>IET Control Theory and Applications</i> , 2020 , 14, 2600-2612	2.5	
150	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> , 2020 , 30, 495-511	3.6	10
149	Simultaneous Fault Detection and Control for Markov Jump Linear Systems With Partial Observation. <i>IEEE Access</i> , 2020 , 8, 11979-11990	3.5	8
148	Gini and Entropy-Based Spread Indexes for Primary Energy Consumption Efficiency and CO2 Emission. <i>Energies</i> , 2020 , 13, 4938	3.1	3
147	Fault accommodation controller under Markovian jump linear systems with asynchronous modes. <i>International Journal of Robust and Nonlinear Control</i> , 2020 , 30, 8503-8520	3.6	3
146	Static Output Constrained Control for Discrete-Time Hidden Markov Jump Linear Systems. <i>IEEE Access</i> , 2020 , 8, 62969-62979	3.5	2
145	The trade-off between demand growth and renewables: A multiperiod electricity planning model under CO2 emission constraints. <i>Energy</i> , 2020 , 213, 118832	7.9	2

144	Dynamic output feedback control for continuous-time Markov jump linear systems with hidden Markov models. <i>International Journal of Control</i> , 2020 , 1-13	1.5	7
143	A robust least square approach for forecasting models: an application to Brazil's natural gas demand. <i>Energy Systems</i> , 2020 , 11, 1111-1135	1.7	2
142	A Detector-Based Approach for the Constrained Quadratic Control of Discrete-Time Markovian Jump Linear Systems. <i>IEEE Transactions on Automatic Control</i> , 2020 , 65, 1211-1217	5.9	4
141	Suboptimal H ₂ and H _∞ static output feedback control of hidden Markov jump linear systems. <i>European Journal of Control</i> , 2020 , 51, 10-18	2.5	5
140	H ₂ Dynamic Output Feedback Control for Hidden Markov Jump Linear Systems. <i>The IMA Volumes in Mathematics and Its Applications</i> , 2019 , 509-532	0.5	2
139	Hamilton-Jacobi-Bellman inequality for the average control of piecewise deterministic Markov processes. <i>Stochastics</i> , 2019 , 91, 817-835	0.6	
138	Optimal control with constrained total variance for Markov jump linear systems with multiplicative noises. <i>International Journal of Systems Science</i> , 2018 , 49, 1178-1187	2.3	6
137	Design of Stabilizing Dynamic Output Feedback Controllers for Hidden Markov Jump Linear Systems 2018 , 2, 278-283		6
136	Detector-based H _∞ results for discrete-time Markov jump linear systems with partial observations. <i>Automatica</i> , 2018 , 91, 159-172	5.7	38
135	Zero-Sum Discounted Reward Criterion Games for Piecewise Deterministic Markov Processes. <i>Applied Mathematics and Optimization</i> , 2018 , 78, 587-611	1.5	0
134	Mixed control of hidden Markov jump systems. <i>International Journal of Robust and Nonlinear Control</i> , 2018 , 28, 1261-1280	3.6	43
133	Classical-Equivalent Bayesian Portfolio Optimization for Electricity Generation Planning. <i>Entropy</i> , 2018 , 20,	2.8	3
132	Bayesian Portfolio Optimization for Electricity Generation Planning. <i>Springer Proceedings in Mathematics and Statistics</i> , 2018 , 89-99	0.2	
131	Mixed H ₂ /H _∞ Fault Detection Filter for Markovian Jump Linear Systems. <i>Mathematical Problems in Engineering</i> , 2018 , 2018, 1-12	1.1	0
130	Network-Aware Design of State-Feedback Controllers for Linear Wireless Networked Control Systems. <i>IFAC-PapersOnLine</i> , 2018 , 51, 205-210	0.7	3
129	Robust Fault Detection H _∞ Filter for Markovian Jump Linear Systems with Partial Information on the Jump Parameter. <i>IFAC-PapersOnLine</i> , 2018 , 51, 202-207	0.7	3
128	Mixed H ₂ /H _∞ Filtering for Markov jump linear systems. <i>International Journal of Systems Science</i> , 2018 , 49, 3023-3036	2.3	4
127	Exponential Hidden Markov Models for H _∞ Control of Jumping Systems 2018 , 2, 845-850		16

126	-Filtering for discrete-time hidden Markov jump systems. <i>International Journal of Control</i> , 2017 , 90, 599-615	6.5	43
125	Filtering S-coupled algebraic Riccati equations for discrete-time Markov jump systems. <i>Automatica</i> , 2017 , 83, 47-57	5.7	3
124	H-filtering for Markov jump linear systems with partial information on the jump parameter. <i>IFAC Journal of Systems and Control</i> , 2017 , 1, 13-23	0.9	11
123	Thermoelectric dispatch: From utopian planning to reality. <i>Energy Policy</i> , 2017 , 106, 266-277	7.2	9
122	Robust portfolio optimization for electricity planning: An application based on the Brazilian electricity mix. <i>Energy Economics</i> , 2017 , 64, 158-169	8.3	21
121	H_2 -Control of Continuous-Time Hidden Markov Jump Linear Systems. <i>IEEE Transactions on Automatic Control</i> , 2017 , 62, 4031-4037	5.9	65
120	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> , 2017 , 48, 2728-2741	2.3	4
119	Mixed H_2/H_∞ State Feedback Control for Markov Jump Linear Systems with Hidden Observations. <i>IFAC-PapersOnLine</i> , 2017 , 50, 3800-3805	0.7	2
118	2016 ,		1
117	Constrained and Unconstrained Optimal Discounted Control of Piecewise Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , 2016 , 54, 1444-1474	1.9	12
116	Quadratic control with partial information for discrete-time jump systems with the Markov chain in a general Borel space. <i>Automatica</i> , 2016 , 66, 73-84	5.7	8
115	Enhanced index tracking optimal portfolio selection. <i>Finance Research Letters</i> , 2016 , 16, 93-102	8.1	12
114	Discrete-time finite-horizon optimal ALM problem with regime-switching for DB pension plan. <i>Applied Mathematical Sciences</i> , 2016 , 10, 1643-1652	0.6	
113	LQ Control of Discrete-Time Jump Systems With Markov Chain in a General Borel Space. <i>IEEE Transactions on Automatic Control</i> , 2015 , 60, 2530-2535	5.9	11
112	A Detector-Based Approach for the H_2 Control of Markov Jump Linear Systems With Partial Information. <i>IEEE Transactions on Automatic Control</i> , 2015 , 60, 1219-1234	5.9	122
111	A new approach for the H_∞ control of Markov jump linear systems with partial information 2015 ,		6
110	A linear programming formulation for constrained discounted continuous control for piecewise deterministic Markov processes. <i>Journal of Mathematical Analysis and Applications</i> , 2015 , 424, 892-914	1.1	7
109	Stochastic Stability of Jump Discrete-Time Linear Systems With Markov Chain in a General Borel Space. <i>IEEE Transactions on Automatic Control</i> , 2014 , 59, 223-227	5.9	31

108	Stochastic stabilization and induced \mathcal{L}_2 -gain for discrete-time Markov jump Lur ∞ systems with control saturation. <i>Automatica</i> , 2014 , 50, 2397-2404	5.7	21
107	Quadratic and H_2 switching control for discrete-time linear systems with multiplicative noises. <i>International Journal of Control</i> , 2014 , 1-15	1.5	
106	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> , 2014 , 47, 11099-11104		3
105	Robust mode-independent filtering for discrete-time Markov jump linear systems with multiplicative noises. <i>International Journal of Control</i> , 2013 , 86, 779-793	1.5	20
104	Stochastic Modeling and Financial Applications. <i>Discrete Dynamics in Nature and Society</i> , 2013 , 2013, 1-2	1.1	
103	Stochastic stability for discrete-time Markov jump Lur'e systems 2013 ,		2
102	Continuous Average Control of Piecewise Deterministic Markov Processes. <i>SpringerBriefs in Mathematics</i> , 2013 ,	0.6	23
101	Optimal mean-variance control for discrete-time linear systems with Markovian jumps and multiplicative noises. <i>Automatica</i> , 2012 , 48, 304-315	5.7	53
100	Singularly Perturbed Discounted Markov Control Processes in a General State Space. <i>SIAM Journal on Control and Optimization</i> , 2012 , 50, 720-747	1.9	8
99	Average control of Markov decision processes with Feller transition probabilities and general action spaces. <i>Journal of Mathematical Analysis and Applications</i> , 2012 , 396, 58-69	1.1	9
98	Arbitrage-Free Conditions and Hedging Strategies for Markets with Penalty Costs on Short Positions. <i>Mathematical Problems in Engineering</i> , 2012 , 2012, 1-20	1.1	
97	Singular Perturbation for the Discounted Continuous Control of Piecewise Deterministic Markov Processes. <i>Applied Mathematics and Optimization</i> , 2011 , 63, 357-384	1.5	11
96	On the Filtering Problem for Continuous-Time Markov Jump Linear Systems with no Observation of the Markov Chain. <i>European Journal of Control</i> , 2011 , 17, 339-354	2.5	7
95	Linear minimum mean square filter for discrete-time linear systems with Markov jumps and multiplicative noises. <i>Automatica</i> , 2011 , 47, 466-476	5.7	61
94	Linear minimum mean square filter for discrete-time linear systems with multiplicative noise 2010 ,		4
93	Average Continuous Control of Piecewise Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , 2010 , 48, 4262-4291	1.9	6
92	Singular perturbation for the discounted continuous control of piecewise deterministic Markov processes 2010 ,		1
91	Map Merging Strategies for Multi-robot FastSLAM: A Comparative Survey 2010 ,		6

90	Sampled Control for Mean-Variance Hedging in a Jump Diffusion Financial Market. <i>IEEE Transactions on Automatic Control</i> , 2010 , 55, 1704-1709	5.9	2
89	A Separation Principle for the Continuous-Time LQ-Problem With Markovian Jump Parameters. <i>IEEE Transactions on Automatic Control</i> , 2010 , 55, 2692-2707	5.9	23
88	The Policy Iteration Algorithm for Average Continuous Control of Piecewise Deterministic Markov Processes. <i>Applied Mathematics and Optimization</i> , 2010 , 62, 185-204	1.5	2
87	The Vanishing Discount Approach for the Average Continuous Control of Piecewise Deterministic Markov Processes. <i>Journal of Applied Probability</i> , 2009 , 46, 1157-1183	0.8	7
86	Discrete-time mean variance optimal control of linear systems with Markovian jumps and multiplicative noise. <i>International Journal of Control</i> , 2009 , 82, 256-267	1.5	11
85	The Vanishing Discount Approach for the Average Continuous Control of Piecewise Deterministic Markov Processes. <i>Journal of Applied Probability</i> , 2009 , 46, 1157-1183	0.8	5
84	Stability and Ergodicity of Piecewise Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , 2008 , 47, 1053-1077	1.9	51
83	Generalized Coupled Algebraic Riccati Equations for Discrete-time Markov Jump with Multiplicative Noise Systems. <i>European Journal of Control</i> , 2008 , 14, 391-408	2.5	15
82	Stability and ergodicity of piecewise deterministic Markov processes 2008 ,		1
81	Generalized Coupled Algebraic Riccati Equations for Discrete-Time Markov Jump with Multiplicative Noise Systems. <i>IFAC Postprint Volumes IPPV / International Federation of Automatic Control</i> , 2008 , 41, 13480-13485		
80	A generalized multi-period mean-variance portfolio optimization with Markov switching parameters. <i>Automatica</i> , 2008 , 44, 2487-2497	5.7	72
79	Multi-period mean-variance portfolio optimization with markov switching parameters. <i>Controle and Automacao</i> , 2008 , 19, 138-146		
78	Relaxed long run average continuous control of piecewise deterministic Markov processes 2007 ,		1
77	Indefinite quadratic with linear costs optimal control of Markov jump with multiplicative noise systems. <i>Automatica</i> , 2007 , 43, 587-597	5.7	67
76	A separation principle for the . <i>Journal of Mathematical Analysis and Applications</i> , 2007 , 331, 97-120	1.1	19
75	Multiperiod Mean-Variance Optimization with Intertemporal Restrictions. <i>Journal of Optimization Theory and Applications</i> , 2007 , 134, 257-274	1.6	22
74	Optimal control of Markov jump with multiplicative noise systems with indefinite quadratic and linear costs 2006 ,		1
73	Discussion on: Mean Square Exponential Stability for Some Stochastic Linear Discrete Time Systems <i>European Journal of Control</i> , 2006 , 12, 397-399	2.5	

72	Ergodic properties and ergodic decompositions of continuous-time Markov processes. <i>Journal of Applied Probability</i> , 2006 , 43, 767-781	0.8	2
71	Ergodic properties and ergodic decompositions of continuous-time Markov processes. <i>Journal of Applied Probability</i> , 2006 , 43, 767-781	0.8	5
70	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> , 2005 , 44, 1165-1191	1.9	104
69	Optimal linear mean square filter for continuous-time jump linear systems. <i>IEEE Transactions on Automatic Control</i> , 2005 , 50, 1364-1369	5.9	24
68	A sufficient condition for the existence of an invariant probability measure for Markov processes. <i>Journal of Applied Probability</i> , 2005 , 42, 873-878	0.8	5
67	On the ergodic decomposition for a class of Markov chains. <i>Stochastic Processes and Their Applications</i> , 2005 , 115, 401-415	1.1	7
66	A sufficient condition for the existence of an invariant probability measure for Markov processes. <i>Journal of Applied Probability</i> , 2005 , 42, 873-878	0.8	2
65	Filtros recursivos lineares e controle H _∞ para sistemas lineares com variáveis abruptas e observáveis parciais. <i>Controle and Automacao</i> , 2004 , 15, 53-61		
64	Otimização robusta de carteiras utilizando desigualdades matriciais lineares. <i>Controle and Automacao</i> , 2004 , 15, 41-52		
63	Mean Square Stabilizability of Continuous-Time Linear Systems with Partial Information on the Markovian Jumping Parameters. <i>Stochastic Analysis and Applications</i> , 2004 , 22, 99-111	1.1	26
62	H ₂ -Control and the Separation Principle for Discrete-Time Markovian Jump Linear Systems. <i>Mathematics of Control, Signals, and Systems</i> , 2004 , 16, 320-350	1.3	26
61	Comments on "Stochastic stability of jump linear systems". <i>IEEE Transactions on Automatic Control</i> , 2004 , 49, 1414-1416	5.9	15
60	Método de diferenças temporais aplicado às equações de Riccati acopladas entre si. <i>Controle and Automacao</i> , 2003 , 14, 223-234		
59	On the Poisson Equation for Piecewise-Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , 2003 , 42, 985-1001	1.9	10
58	Finite horizon quadratic optimal control and a separation principle for Markovian jump linear systems. <i>IEEE Transactions on Automatic Control</i> , 2003 , 48, 1836-1842	5.9	40
57	Robust portfolio selection using linear-matrix inequalities. <i>Journal of Economic Dynamics and Control</i> , 2002 , 26, 889-909	1.3	53
56	Monte Carlo TD(0) methods for the optimal control of discrete-time Markovian jump linear systems. <i>Automatica</i> , 2002 , 38, 217-225	5.7	10
55	A Linear Matrix Inequalities Approach to Robust Mean-Semivariance Portfolio Optimization. <i>Applied Optimization</i> , 2002 , 89-107		1

54	Robust linear filtering for discrete-time hybrid Markov linear systems. <i>International Journal of Control</i> , 2002 , 75, 712-727	1.5	50
53	Stationary filter for linear minimum mean square error estimator of discrete-time Markovian jump systems. <i>IEEE Transactions on Automatic Control</i> , 2002 , 47, 1351-1356	5.9	97
52	Discussion on: On the Sensitivity of the Coupled Continuous-Time Riccati Equation by A. Czornik, A. Swierniak and A. Nawrat. <i>European Journal of Control</i> , 2002 , 8, 505-507	2.5	
51	Necessary and sufficient conditions for non-singular invariant probability measures for Feller Markov chains. <i>Statistics and Probability Letters</i> , 2001 , 53, 47-57	0.6	2
50	Temporal Difference Methods for the Maximal Solution of Discrete-Time Coupled Algebraic Riccati Equations. <i>Journal of Optimization Theory and Applications</i> , 2001 , 109, 289-309	1.6	7
49	The minimum linear mean square filter for a class of hybrid systems 2001 ,		2
48	Optimal stopping with continuous control of piecewise deterministic Markov processes. <i>Stochastic and Stochastics Reports</i> , 2000 , 70, 41-73		9
47	Impulse and continuous control of piecewise deterministic Markov processes. <i>Stochastic and Stochastics Reports</i> , 2000 , 70, 75-107		9
46	Invariant probability measures for a class of Feller Markov chains. <i>Statistics and Probability Letters</i> , 2000 , 50, 13-21	0.6	5
45	H ₂ Control for Linear Time-Delay Systems with Markovian Jumping Parameters. <i>Journal of Optimization Theory and Applications</i> , 2000 , 105, 73-95	1.6	16
44	Robust H ₂ -control for discrete-time Markovian jump linear systems. <i>International Journal of Control</i> , 2000 , 73, 11-21	1.5	48
43	Mean square stabilizability of continuous-time linear systems with partial information on the Markovian jump parameters 2000 ,		1
42	Output feedback control of Markov jump linear systems in continuous-time. <i>IEEE Transactions on Automatic Control</i> , 2000 , 45, 944-949	5.9	313
41	Continuous-time state-feedback H ₂ -control of Markovian jump linear systems via convex analysis. <i>Automatica</i> , 1999 , 35, 259-268	5.7	136
40	Constrained quadratic state feedback control of discrete-time Markovian jump linear systems. <i>Automatica</i> , 1999 , 35, 617-626	5.7	97
39	Solutions for the Linear-Quadratic Control Problem of Markov Jump Linear Systems. <i>Journal of Optimization Theory and Applications</i> , 1999 , 103, 283-311	1.6	30
38	Maximal and Stabilizing Hermitian Solutions for Discrete-Time Coupled Algebraic Riccati Equations. <i>Mathematics of Control, Signals, and Systems</i> , 1999 , 12, 167-195	1.3	16
37	Stability of Piecewise-Deterministic Markov Processes. <i>SIAM Journal on Control and Optimization</i> , 1999 , 37, 1483-1502	1.9	31

36	Solutions for the linear quadratic control problem of Markov jump linear systems 1999 ,		1
35	On the solution of the discrete-time coupled algebraic riccati equations. <i>IFAC Postprint Volumes IPPV / International Federation of Automatic Control</i> , 1999 , 32, 4947-4952		
34	A recursive algorithm for H _∞ discrete-time coupled algebraic riccati equations. <i>IFAC Postprint Volumes IPPV / International Federation of Automatic Control</i> , 1999 , 32, 4953-4958		
33	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> , 1998 , 99, 359-379 ^{1.6}		37
32	A New Approach to Linearly Perturbed Riccati Equations Arising in Stochastic Control. <i>Applied Mathematics and Optimization</i> , 1998 , 37, 99-126	1.5	59
31	Mixed H ₂ /H _∞ -control of discrete-time Markovian jump linear systems. <i>IEEE Transactions on Automatic Control</i> , 1998 , 43, 95-100	5.9	124
30	Uncoupled Riccati iterations for the linear quadratic control problem of discrete-time Markov jump linear systems. <i>IEEE Transactions on Automatic Control</i> , 1998 , 43, 1727-1733	5.9	18
29	Jump Lq-Optimal Control For Discrete-Time Markovian Systems With Stochastic Inputs. <i>Stochastic Analysis and Applications</i> , 1998 , 16, 843-858	1.1	5
28	Design of robust controller for linear systems with Markovian jumping parameters. <i>Mathematical Problems in Engineering</i> , 1998 , 4, 269-288	1.1	8
27	A convex programming approach to H ₂ control of discrete-time markovian jump linear systems. <i>International Journal of Control</i> , 1997 , 66, 557-580	1.5	73
26	Mean-square stabilizing solutions for discrete-time coupled algebraic Riccati equations. <i>IEEE Transactions on Automatic Control</i> , 1996 , 41, 593-598	5.9	15
25	Full Information H ₂ Control for Discrete-Time Infinite Markov Jump Parameter Systems. <i>Journal of Mathematical Analysis and Applications</i> , 1996 , 202, 578-603	1.1	52
24	Discrete-time LQ-optimal control problems for infinite Markov jump parameter systems. <i>IEEE Transactions on Automatic Control</i> , 1995 , 40, 2076-2088	5.9	136
23	On mean-square-stable bilinear systems. <i>IMA Journal of Mathematical Control and Information</i> , 1995 , 12, 325-329	1.1	
22	Impulse Control of Piecewise Deterministic Systems. <i>Control and Dynamic Systems</i> , 1995 , 71, 291-344		2
21	Discrete-Time Coupled Riccati Equations for Systems with Markov Switching Parameters. <i>Journal of Mathematical Analysis and Applications</i> , 1995 , 194, 197-216	1.1	34
20	. <i>IEEE Transactions on Automatic Control</i> , 1994 , 39, 1685-1689	5.9	130
19	Discretizations for the average impulse control of piecewise deterministic processes. <i>Journal of Applied Probability</i> , 1993 , 30, 405-420	0.8	4

18	A Note on Stochastic Stability for Linear Systems with Jumping Parameters. <i>IFAC Postprint Volumes IPPV / International Federation of Automatic Control</i> , 1993 , 26, 275-278		
17	Discretizations for the average impulse control of piecewise deterministic processes. <i>Journal of Applied Probability</i> , 1993 , 30, 405-420	0.8	4
16	Stability Results for Discrete-Time Linear Systems with Markovian Jumping Parameters. <i>Journal of Mathematical Analysis and Applications</i> , 1993 , 179, 154-178	1.1	362
15	Mean-square stability for discrete bilinear systems in Hilbert space. <i>Systems and Control Letters</i> , 1992 , 19, 205-211	2.4	1
14	Asymptotic Convergence for the Average Impulse Control of Piecewise Deterministic Processes. <i>IMA Journal of Mathematical Control and Information</i> , 1991 , 8, 1-27	1.1	3
13	Lyapunov equation for infinite-dimensional discrete bilinear systems. <i>Systems and Control Letters</i> , 1991 , 17, 71-77	2.4	3
12	. <i>IEEE Transactions on Automatic Control</i> , 1991 , 36, 371-375	5.9	16
11	Stationary distributions for piecewise-deterministic Markov processes. <i>Journal of Applied Probability</i> , 1990 , 27, 60-73	0.8	31
10	Impulse control of piecewise-deterministic processes. <i>Mathematics of Control, Signals, and Systems</i> , 1989 , 2, 187-206	1.3	37
9	Average Impulse Control of Piecewise Deterministic Processes. <i>IMA Journal of Mathematical Control and Information</i> , 1989 , 6, 375-397	1.1	9
8	Approximations for optimal stopping of a piecewise-deterministic process. <i>Mathematics of Control, Signals, and Systems</i> , 1988 , 1, 123-146	1.3	21
7	Mean square stability conditions for discrete stochastic bilinear systems. <i>IEEE Transactions on Automatic Control</i> , 1985 , 30, 1082-1087	5.9	32
6	Average Continuous Control of Piecewise Deterministic Markov Processes		1
5	A unified approach for mean square stability of continuous-time Markovian jumping linear systems with additive disturbances		3
4			1
3	Robust static output feedback control for hidden Markov jump linear systems. <i>International Journal of Systems Science</i> , 1-19	2.3	1
2	Discrete-time constrained quadratic control of Markovian jump linear systems		4
1	H2 state-feedback control for continuous semi-Markov jump linear systems with rational transition rates. <i>International Journal of Control</i> , 1-11	1.5	

