Salvatore Federico

List of Publications by Citations

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32 papers	312 citations	10 h-index	16 g-index
35 ext. papers	386 ext. citations	1.8 avg, IF	4.03 L-index

#	Paper	IF	Citations
32	Pension funds with a minimum guarantee: a stochastic control approach. *Finance and Stochastics*, **2011**, 15, 297-342	1.9	49
31	A stochastic control problem with delay arising in a pension fund model. *Finance and Stochastics*, **2011**, 15, 421-459	1.9	49
30	HJB Equations for the Optimal Control of Differential Equations with Delays and State Constraints, I: Regularity of Viscosity Solutions. *SIAM Journal on Control and Optimization*, **2010**, 48, 4910-4937	1.9	26
29	Growth and agglomeration in the heterogeneous space: a generalized AK approach. *Journal of Economic Geography*, **2019**, 19, 1287-1318	3.7	18
28	Optimal Boundary Surface for Irreversible Investment with Stochastic Costs. *Mathematics of Operations Research*, **2017**, 42, 1135-1161	1.5	17
27	Income drawdown option with minimum guarantee. *European Journal of Operational Research*, **2014**, 234, 610-624	5.6	15
26	HJB Equations for the Optimal Control of Differential Equations with Delays and State Constraints, II: Verification and Optimal Feedbacks. *SIAM Journal on Control and Optimization*, **2011**, 49, 2378-2414	1.9	15
25	Characterization of the Optimal Boundaries in Reversible Investment Problems. *SIAM Journal on Control and Optimization*, **2014**, 52, 2180-2223	1.9	14
24	Optimal Stopping of Stochastic Differential Equations with Delay Driven by Lévy Noise. *Potential Analysis*, **2011**, 34, 181-198	0.8	12
23	Path-dependent equations and viscosity solutions in infinite dimension. *Annals of Probability*, **2018**, 46,	1.9	11
22	Explicit investment rules with time-to-build and uncertainty. *Journal of Economic Dynamics and Control*, **2015**, 51, 240-256	1.3	10
21	Utility maximization with current utility on the wealth: regularity of solutions to the HJB equation. *Finance and Stochastics*, **2015**, 19, 415-448	1.9	9
20	Dynamic Programming for Optimal Control Problems with Delays in the Control Variable. *SIAM Journal on Control and Optimization*, **2014**, 52, 1203-1236	1.9	9
19	Viscosity Characterization of the Value Function of an Investment-Consumption Problem in Presence of an Illiquid Asset. *Journal of Optimization Theory and Applications*, **2014**, 160, 966-991	1.6	7
18	Taming the spread of an epidemic by lockdown policies. *Journal of Mathematical Economics*, **2021**, 93, 102453	0.6	6
17	A pension fund in the accumulation phase: a stochastic control approach		5
16	From firm to global-level pollution control: The case of transboundary pollution. *European Journal of Operational Research*, **2021**, 290, 331-345	5.6	5

15	Mild solutions of semilinear elliptic equations in Hilbert spaces. *Journal of Differential Equations*, **2017**, 262, 3343-3389	2.1	4
14	Irreversible investment with fixed adjustment costs: a stochastic impulse control approach. *Mathematics and Financial Economics*, **2019**, 13, 579-616	1	4
13	Finite-Dimensional Representations for Controlled Diffusions with Delay. *Applied Mathematics and Optimization*, **2015**, 71, 165-194	1.5	4
12	Generically distributed investments on flexible projects and endogenous growth. *Economic Theory*, **2017**, 63, 521-558	1.2	3
11	IMPACT OF TIME ILLIQUIDITY IN A MIXED MARKET WITHOUT FULL OBSERVATION. *Mathematical Finance*, **2017**, 27, 401-437	2.3	3
10	Constrained Portfolio Choices in the Decumulation Phase of a Pension Plan. *SSRN Electronic Journal* , **2010**,	1	3
9	A Singular Stochastic Control Problem with Interconnected Dynamics. *SIAM Journal on Control and Optimization*, **2020**, 58, 2821-2853	1.9	3
8	Geographic environmental Kuznets curves: the optimal growth linear-quadratic case. *Mathematical Modelling of Natural Phenomena*, **2019**, 14, 105	3	2
7	C 0 -sequentially equicontinuous semigroups. *Kyoto Journal of Mathematics*, **2020**, 60,	1.1	2
6	State Constrained Control Problems in Banach Lattices and Applications. *SIAM Journal on Control and Optimization*, **2021**, 59, 4481-4510	1.9	2
5	Verification theorems for stochastic optimal control problems in Hilbert spaces by means of a generalized Dynkin formula. *Annals of Applied Probability*, **2018**, 28,	2	2
4	A dynamic theory of spatial externalities. *Games and Economic Behavior*, **2022**, 132, 133-165	1.1	1
3	Managing spatial linkages and geographic heterogeneity in dynamic models with transboundary pollution. *Journal of Mathematical Economics*, **2021**, 98, 102577	0.6	1
2	On a Class of Infinite-Dimensional Singular Stochastic Control Problems. *SIAM Journal on Control and Optimization*, **2021**, 59, 1680-1704	1.9	0
1	Singular Control of the Drift of a Brownian System. *Applied Mathematics and Optimization*, **2021**, 84, 561-590	1.5	