Giorgio Ferrari

List of Publications by Year
in descending order

40 papers	346 citations	840119 11 h-index	996533 15 g-index
40 all docs	40 docs citations	40 times ranked	135 citing authors

#	Article	IF	Citations
1	Taming the spread of an epidemic by lockdown policies. Journal of Mathematical Economics, 2021, 93, 102453.	0.4	36
2	Identifying the Free Boundary of a Stochastic, Irreversible Investment Problem via the Bank--El Karoui Representation Theorem. SIAM Journal on Control and Optimization, 2014, 52, 1048-1070.	1.1	25
3	On an integral equation for the free-boundary of stochastic, irreversible investment problems. Annals of Applied Probability, 2015, 25, .	0.6	22
4	Optimal Boundary Surface for Irreversible Investment with Stochastic Costs. Mathematics of Operations Research, 2017, 42, 1135-1161.	0.8	22
5	Stochastic nonzero-sum games: a new connection between singular control and optimal stopping. Advances in Applied Probability, 2018, 50, 347-372.	0.4	21
6	Generalized Kuhn--Tucker Conditions for N-Firm Stochastic Irreversible Investment under Limited Resources. SIAM Journal on Control and Optimization, 2013, 51, 3863-3885.	1.1	19
7	Nash equilibria of threshold type for two-player nonzero-sum games of stopping. Annals of Applied Probability, 2018, 28, .	0.6	19
8	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
9	On a strategic model of pollution control. Annals of Operations Research, 2019, 275, 297-319.	2.6	17
10	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
11	On the Optimal Management of Public Debt: a Singular Stochastic Control Problem. SIAM Journal on Control and Optimization, 2018, 56, 2036-2073.	1.1	16
12	Nonzero-Sum Submodular Monotone-Follower Games: Existence and Approximation of Nash Equilibria. SIAM Journal on Control and Optimization, 2020, 58, 1257-1288.	1.1	15
13	Continuous-Time Public Good Contribution Under Uncertainty: A Stochastic Control Approach. Applied Mathematics and Optimization, 2017, 75, 429-470.	0.8	13
14	An Optimal Dividend Problem with Capital Injections over a Finite Horizon. SIAM Journal on Control and Optimization, 2019, 57, 2686-2719.	1.1	8
15	On a class of singular stochastic control problems for reflected diffusions. Journal of Mathematical Analysis and Applications, 2019, 473, 952-979.	0.5	7
16	Optimal reduction of public debt under partial observation of the economic growth. Finance and Stochastics, 2020, 24, 1083-1132.	0.7	7
17	Optimal Control of Debt-to-GDP Ratio in an N-State Regime Switching Economy. SIAM Journal on Control and Optimization, 2020, 58, 755-786.	1.1	7
18	Irreversible investment under LÃ©vy uncertainty: an equation for the optimal boundary. Advances in Applied Probability, 2016, 48, 298-314.	0.4	6

#	Article	IF	Citations
19	An Optimal Extraction Problem with Price Impact. Applied Mathematics and Optimization, 2021, 83, 1951-1990.	0.8	6
20	On an optimal extraction problem with regime switching. Advances in Applied Probability, 2018, 50, 671-705.	0.4	5
21	A Singular Stochastic Control Problem with Interconnected Dynamics. SIAM Journal on Control and Optimization, 2020, 58, 2821-2853.	1.1	5
22	Speedy Motions of a Body Immersed in an Infinitely Extended Medium. Journal of Statistical Physics, 2010, 140, 1182-1194.	0.5	4
23	Optimal dynamic procurement policies for a storable commodity with LÃ©vy prices and convex holding costs. European Journal of Operational Research, 2015, 247, 847-858.	3.5	4
24	A Solvable Two-Dimensional Degenerate Singular Stochastic Control Problem with Nonconvex Costs. Mathematics of Operations Research, 2019, 44, 512-531.	0.8	3
25	On the singular control of exchange rates. Annals of Operations Research, 2020, 292, 795-832.	2.6	3
26	A Stochastic Reversible Investment Problem on a Finite-Time Horizon: Free Boundary Analysis. SSRN Electronic Journal, 0, , .	0.4	3
27	On an Integral Equation for the Free Boundary of Stochastic, Irreversible Investment Problems. SSRN Electronic Journal, 0, , .	0.4	3
28	A Knightian irreversible investment problem. Journal of Mathematical Analysis and Applications, 2022, 507, 125744.	0.5	3
29	On an irreversible investment problem with two-factor uncertainty. Quantitative Finance, 2022, 22, 907-921.	0.9	3
30	Optimal dividend payout under stochastic discounting. Mathematical Finance, 0, , .	0.9	3
31	Optimal switch from a fossil-fueled to an electric vehicle. Decisions in Economics and Finance, 2021, 44, 1147-1178.	1.1	2
32	Optimal entry to an irreversible investment plan with non convex costs. Mathematics and Financial Economics, 2017, 11, 423-454.	1.0	1
33	On a Class of Infinite-Dimensional Singular Stochastic Control Problems. SIAM Journal on Control and Optimization, 2021, 59, 1680-1704.	1.1	1
34	Singular Control of the Drift of a Brownian System. Applied Mathematics and Optimization, 2021, 84, 561-590.	0.8	1
35	A Solvable Two-Dimensional Degenerate Singular Stochastic Control Problem with Non Convex Costs. SSRN Electronic Journal, 0, , .	0.4	1
36	Optimal consumption with Hindyâ€"Huangâ€"Kreps preferences under nonlinear expectations. Advances in Applied Probability, 2022, 54, 1222-1251.	0.4	1

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37	Continuous-Time Public Good Contribution Under Uncertainty. SSRN Electronic Journal, 2013, , .	0.4	0
38	On the Optimal Boundary of a Three-Dimensional Singular Stochastic Control Problem Arising in Irreversible Investment. SSRN Electronic Journal, 0, , .	0.4	0
39	Irreversible Investment under LLvy Uncertainty: An Equation for the Optimal Boundary. SSRN Electronic Journal, 0, , .	0.4	0
40	Nonlinear Filtering of Partially Observed Systems Arising in Singular Stochastic Optimal Control. Applied Mathematics and Optimization, 2022, 85, 1.	0.8	0