Giorgio Ferrari

List of Publications by Citations

33 papers	190 citations	9 h-index	12 g-index
40 ext. papers	274 ext. citations	1.6 avg, IF	4.12 L-index

#	Paper	IF	Citations
33	On an integral equation for the free-boundary of stochastic, irreversible investment problems. *Annals of Applied Probability*, **2015**, 25,	2	18
32	Optimal Boundary Surface for Irreversible Investment with Stochastic Costs. *Mathematics of Operations Research*, **2017**, 42, 1135-1161	1.5	17
31	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	1.9	17
30	Generalized Kuhn--Tucker Conditions for N-Firm Stochastic Irreversible Investment under Limited Resources. *SIAM Journal on Control and Optimization*, **2013**, 51, 3863-3885	1.9	14
29	Nash equilibria of threshold type for two-player nonzero-sum games of stopping. *Annals of Applied Probability*, **2018**, 28,	2	13
28	Stochastic nonzero-sum games: a new connection between singular control and optimal stopping. *Advances in Applied Probability*, **2018**, 50, 347-372	0.7	12
27	A stochastic partially reversible investment problem on a finite time-horizon: Free-boundary analysis. *Stochastic Processes and Their Applications*, **2014**, 124, 4080-4119	1.1	12
26	A Nonconvex Singular Stochastic Control Problem and its Related Optimal Stopping Boundaries. *SIAM Journal on Control and Optimization*, **2015**, 53, 1199-1223	1.9	11
25	On the Optimal Management of Public Debt: a Singular Stochastic Control Problem. *SIAM Journal on Control and Optimization*, **2018**, 56, 2036-2073	1.9	10
24	On a strategic model of pollution control. *Annals of Operations Research*, **2019**, 275, 297-319	3.2	9
23	Taming the spread of an epidemic by lockdown policies. *Journal of Mathematical Economics*, **2021**, 93, 102453	0.6	6
22	Nonzero-Sum Submodular Monotone-Follower Games: Existence and Approximation of Nash Equilibria. *SIAM Journal on Control and Optimization*, **2020**, 58, 1257-1288	1.9	5
21	Continuous-Time Public Good Contribution Under Uncertainty: A Stochastic Control Approach. *Applied Mathematics and Optimization*, **2017**, 75, 429-470	1.5	5
20	Irreversible investment under L▯y uncertainty: an equation for the optimal boundary. *Advances in Applied Probability*, **2016**, 48, 298-314	0.7	5
19	Optimal dynamic procurement policies for a storable commodity with L▯y prices and convex holding costs. *European Journal of Operational Research*, **2015**, 247, 847-858	5.6	4
18	Optimal Control of Debt-to-GDP Ratio in an N-State Regime Switching Economy. *SIAM Journal on Control and Optimization*, **2020**, 58, 755-786	1.9	4
17	Speedy Motions of a Body Immersed in an Infinitely Extended Medium. *Journal of Statistical Physics*, **2010**, 140, 1182-1194	1.5	4

List of Publications

16	An Optimal Extraction Problem with Price Impact. *Applied Mathematics and Optimization*, **2021**, 83, 1951-1990	1.5	4
15	An Optimal Dividend Problem with Capital Injections over a Finite Horizon. *SIAM Journal on Control and Optimization*, **2019**, 57, 2686-2719	1.9	3
14	On the singular control of exchange rates. *Annals of Operations Research*, **2020**, 292, 795-832	3.2	3
13	A Singular Stochastic Control Problem with Interconnected Dynamics. *SIAM Journal on Control and Optimization*, **2020**, 58, 2821-2853	1.9	3
12	On a class of singular stochastic control problems for reflected diffusions. *Journal of Mathematical Analysis and Applications*, **2019**, 473, 952-979	1.1	3
11	Optimal reduction of public debt under partial observation of the economic growth. *Finance and Stochastics*, **2020**, 24, 1083-1132	1.9	2
10	A Solvable Two-Dimensional Degenerate Singular Stochastic Control Problem with Nonconvex Costs. *Mathematics of Operations Research*, **2019**, 44, 512-531	1.5	2
9	On an optimal extraction problem with regime switching. *Advances in Applied Probability*, **2018**, 50, 671-705	0.7	2
8	A Solvable Two-Dimensional Degenerate Singular Stochastic Control Problem with Non Convex Costs. *SSRN Electronic Journal*,	1	1
7	Optimal switch from a fossil-fueled to an electric vehicle. *Decisions in Economics and Finance*, **2021**, 44, 1147	0.7	0
6	A Knightian irreversible investment problem. *Journal of Mathematical Analysis and Applications*, **2022**, 507, 125744	1.1	0
5	On a Class of Infinite-Dimensional Singular Stochastic Control Problems. *SIAM Journal on Control and Optimization*, **2021**, 59, 1680-1704	1.9	0
4	Optimal entry to an irreversible investment plan with non convex costs. *Mathematics and Financial Economics*, **2017**, 11, 423-454	1	
3	On an irreversible investment problem with two-factor uncertainty. *Quantitative Finance*,1-15	1.6	
2	Singular Control of the Drift of a Brownian System. *Applied Mathematics and Optimization*, **2021**, 84, 561-590	1.5	
1	Nonlinear Filtering of Partially Observed Systems Arising in Singular Stochastic Optimal Control. *Applied Mathematics and Optimization*, **2022**, 85, 1	1.5	