Jacob Engwerda

List of Publications by Year
in descending order

62	1,434	331259 21	377514 34
papers	citations	h-index	g-index

63	63	63	453
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Necessary and sufficient conditions for the existence of a positive definite solution of the matrix equation X +Aâˆ—X-1A = Q. Linear Algebra and Its Applications, 1993, 186, 255-275.	0.4	175
2	COHERENT ACCEPTABILITY MEASURES IN MULTIPERIOD MODELS. Mathematical Finance, 2005, 15, 589-612.	0.9	114
3	Robust Equilibria in Indefinite Linear-Quadratic Differential Games. Journal of Optimization Theory and Applications, 2003, 119, 565-595.	0.8	82
4	Necessary and Sufficient Conditions for Pareto Optimal Solutions of Cooperative Differential Games. SIAM Journal on Control and Optimization, 2010, 48, 3859-3881.	1.1	65
5	On the open-loop Nash equilibrium in LQ-games. Journal of Economic Dynamics and Control, 1998, 22, 729-762.	0.9	59
6	Feedback Nash equilibria in the scalar infinite horizon LQ-game. Automatica, 2000, 36, 135-139.	3.0	58
7	Cooperative and non-cooperative fiscal stabilization policies in the EMU. Journal of Economic Dynamics and Control, 2002, 26, 451-481.	0.9	52
8	Necessary and Sufficient Conditions for Pareto Optimality in Infinite Horizon Cooperative Differential Games. IEEE Transactions on Automatic Control, 2014, 59, 2536-2542.	3.6	48
9	Asymptotic Analysis of Linear Feedback Nash Equilibria in Nonzero-Sum Linear-Quadratic Differential Games. Journal of Optimization Theory and Applications, 1999, 101, 693-722.	0.8	46
10	The regular convex cooperative linear quadratic control problem. Automatica, 2008, 44, 2453-2457.	3.0	39
11	Pareto optimality in infinite horizon linear quadratic differential games. Automatica, 2013, 49, 1705-1714.	3.0	37
12	Monetary and Fiscal Policy Interaction in the EMU: A Dynamic Game Approach. Annals of Operations Research, 2002, 109, 229-264.	2.6	35
13	A result on output feedback linear quadratic control. Automatica, 2008, 44, 265-271.	3.0	34
14	Uniqueness conditions for the affine open-loop linear quadratic differential game. Automatica, 2008, 44, 504-511.	3.0	32
15	The (in)finite horizon openâ€loop Nash LQ game:An application to EMU. Annals of Operations Research, 1999, 88, 251-273.	2.6	29
16	Computational aspects of the open-loop Nash equilibrium in linear quadratic games. Journal of Economic Dynamics and Control, 1998, 22, 1487-1506.	0.9	28
17	The solution set of the N-player scalar feedback Nash algebraic Riccati equations. IEEE Transactions on Automatic Control, 2000, 45, 2363-2368.	3.6	28
18	A numerical algorithm to find soft-constrained Nash equilibria in scalar LQ-games. International Journal of Control, 2006, 79, 592-603.	1.2	26

#	Article	IF	Citations
19	Algorithms for computing Nash equilibria in deterministic LQ games. Computational Management Science, 2007, 4, 113-140.	0.8	26
20	Monetary and Fiscal Policy Design in the EMU: An Overview. Open Economies Review, 2002, 13, 321-340.	0.9	25
21	Policymakersâ€™ Coalitions and Stabilization Policies in the EMU. Journal of Economics/ Zeitschrift Fur Nationalokonomie, 2004, 82, 1-24.	0.5	25
22	The open-loop linear quadratic differential game for index one descriptor systems. Automatica, 2009, 45, 585-592.	3.0	25
23	Effects of debt mutualization in a monetary union with endogenous risk premia: Can Eurobonds contribute to debt stabilization?. Structural Change and Economic Dynamics, 2018, 44, 100-114.	2.1	23
24	A Numerical Algorithm to Calculate the Unique Feedback Nash Equilibrium in a Large Scalar LQ Differential Game. Dynamic Games and Applications, 2017, 7, 635-656.	1.1	21
25	Control aspects of linear discrete time-varying systems. International Journal of Control, 1988, 48, 1631-1658.	1.2	18
26	Properties of feedback Nash equilibria in scalar LQ differential games. Automatica, 2016, 69, 364-374.	3.0	15
27	Debt stabilization games in the presence of risk premia. Journal of Economic Dynamics and Control, 2013, 37, 2525-2546.	0.9	14
28	Necessary and Sufficient Conditions for Feedback Nash Equilibria for the Affine-Quadratic Differential Game. Journal of Optimization Theory and Applications, 2013, 157, 552-563.	0.8	14
29	Staying together or breaking apart: policy-makersâ€™ endogenous coalitions formation in the European Economic and Monetary Union. Computers and Operations Research, 2006, 33, 438-463.	2.4	13
30	Feedback Nash equilibria for linear quadratic descriptor differential games. Automatica, 2012, 48, 625-631.	3.0	13
31	Is there room for convergence in the E.C.?. European Journal of Political Economy, 1995, 11, 113-130.	1.0	12
32	Solving the scalar feedback nash algebraic riccati equations: an eigenvector approach. IEEE Transactions on Automatic Control, 2003, 48, 847-852.	3.6	11
33	Robust openâ€loop Nash equilibria in the noncooperative LQ game revisited. Optimal Control Applications and Methods, 2017, 38, 795-813.	1.3	11
34	Stabilizability and detectability of discrete-time time-varying systems. IEEE Transactions on Automatic Control, 1990, 35, 425-429.	3.6	10
35	Macroeconomic Policy Interaction under EMU: A Dynamic Game Approach. Open Economies Review, 2001, 12, 29-60.	0.9	10
36	An equivalence result in linear-quadratic theory. Automatica, 2003, 39, 355-359.	3.0	10

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37	Linear Quadratic Differential Games: An Overview. Annals of the International Society of Dynamic Games, 2009, , 1-34.	0.3	9
38	DEBT STABILIZATION IN THE PRESENCE OF ENDOGENOUS RISK PREMIA: A DYNAMIC GAME APPROACH. Macroeconomic Dynamics, 2019, 23, 2616-2648.	0.6	9
39	The solution of the infinite horizon tracking problem for discrete time systems possessing an exogenous component. Journal of Economic Dynamics and Control, 1990, 14, 741-762.	0.9	8
40	A Numerical Toolbox to Solve N-Player Affine LQ Open-Loop Differential Games. Computational Economics, 2011, 37, 375-410.	1.5	8
41	On the choice of weighting matrices in the minimum variance controller. Automatica, 1989, 25, 279-285.	3.0	7
42	The open-loop discounted linear quadratic differential game for regular higher order index descriptor systems. International Journal of Control, 2009, 82, 2365-2374.	1.2	7
43	Stabilization of an uncertain simple fishery management game. Fisheries Research, 2018, 203, 63-73.	0.9	7
44	MACROECONOMIC STABILIZATION POLICIES IN THE EMU: SPILLOVERS, ASYMMETRIES AND INSTITUTIONS. Scottish Journal of Political Economy, 2006, 53, 461-484.	1.1	6
45	A simulation study of an ASEAN monetary union. Economic Modelling, 2012, 29, 1870-1890.	1.8	6
46	Open-loop Nash equilibria in the non-cooperative infinite-planning horizon LQ game. Journal of the Franklin Institute, 2014, 351, 2657-2674.	1.9	6
47	The (multi-player) linear quadratic state feedback control problem for index one descriptor systems. Journal of the Franklin Institute, 2011, 348, 2923-2941.	1.9	5
48	Debt stabilization games in a monetary union: What are the effects of introducing eurobonds?. Journal of Macroeconomics, 2019, 59, 78-102.	0.7	5
49	A Numerical Algorithm to Find All Feedback Nash Equilibria in Scalar Affine Quadratic Differential Games. IEEE Transactions on Automatic Control, 2015, 60, 3101-3106.	3.6	4
50	Economic Growth and Choice of Energy: A Simplistic Strategic Approach. Environmental Modeling and Assessment, 2015, 20, 321-342.	1.2	4
51	On the sensitivity matrix of the Nash bargaining solution. International Journal of Game Theory, 2008, 37, 265-279.	0.5	3
52	Interactions Between Fiscal and Monetary Authorities in a Three-Country New-Keynesian Model of a Monetary Union. Dynamic Modeling and Econometrics in Economics and Finance, 2014, , 239-288.	0.4	3
53	Min-Max Robust Control in LQ-Differential Games. Dynamic Games and Applications, 0, , 1.	1.1	3
54	The open-loop zero-sum linear quadratic differential game for index one descriptor systems. , 2011, , .		2

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55	Models of Endogenous Coalition Formation Between Fiscal and Monetary Authorities in the Presence of a Monetary Union. Advances in Computational Economics, 2008, , 103-136.	0.1	2
56	The Open-Loop Linear Quadratic Differential Game for index one Descriptor Systems. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2008, 41, 3952-3957.	0.4	1
57	Analysis of a monetary union enlargement in the framework of linear-quadratic differential games. International Economics and Economic Policy, 2009, 6, 135-156.	1.0	1
58	Measuring Impact of Uncertainty in a Stylized Macroeconomic Climate Model within a Dynamic Game Perspective. Energies, 2020, 13, 482.	1.6	1
59	Optimal sampling-rates and tracking properties of digital LQ and LQG tracking controllers for systems with an exogenous component and costs associated to sampling. Computational Economics, 1995, 8, 107-125.	1.5	0
60	Strategic behavior and noncooperative hierarchical control. Journal of Economic Dynamics and Control, 1999, 23, 641-669.	0.9	0
61	On the matrix inequality (Iâ€‰+â€‰X)^{â^'1}â€‰â‰â€‰I. Linear and Multilinear Algebra, 2008, 56, 689-700.	0.5	0
62	Robust Optimal Control Design Using a Differential Game Approach for Open-Loop Linear Quadratic Descriptor Systems. Journal of Optimization Theory and Applications, 2016, 168, 1046-1064.	0.8	0