

Jacob Engwerda

List of Publications by Year in descending order

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Version: 2024-02-01

62
papers

1,434
citations

331670

21
h-index

377865

34
g-index

63
all docs

63
docs citations

63
times ranked

453
citing authors

#	ARTICLE	IF	CITATIONS
1	Necessary and sufficient conditions for the existence of a positive definite solution of the matrix equation $X + A\hat{A}^* - X - 1A = Q$. Linear Algebra and Its Applications, 1993, 186, 255-275.	0.9	175
2	COHERENT ACCEPTABILITY MEASURES IN MULTIPERIOD MODELS. Mathematical Finance, 2005, 15, 589-612.	1.8	114
3	Robust Equilibria in Indefinite Linear-Quadratic Differential Games. Journal of Optimization Theory and Applications, 2003, 119, 565-595.	1.5	82
4	Necessary and Sufficient Conditions for Pareto Optimal Solutions of Cooperative Differential Games. SIAM Journal on Control and Optimization, 2010, 48, 3859-3881.	2.1	65
5	On the open-loop Nash equilibrium in LQ-games. Journal of Economic Dynamics and Control, 1998, 22, 729-762.	1.6	59
6	Feedback Nash equilibria in the scalar infinite horizon LQ-game. Automatica, 2000, 36, 135-139.	5.0	58
7	Cooperative and non-cooperative fiscal stabilization policies in the EMU. Journal of Economic Dynamics and Control, 2002, 26, 451-481.	1.6	52
8	Necessary and Sufficient Conditions for Pareto Optimality in Infinite Horizon Cooperative Differential Games. IEEE Transactions on Automatic Control, 2014, 59, 2536-2542.	5.7	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.	1.5	46
10	The regular convex cooperative linear quadratic control problem. Automatica, 2008, 44, 2453-2457.	5.0	39
11	Pareto optimality in infinite horizon linear quadratic differential games. Automatica, 2013, 49, 1705-1714.	5.0	37
12	Monetary and Fiscal Policy Interaction in the EMU: A Dynamic Game Approach. Annals of Operations Research, 2002, 109, 229-264.	4.1	35
13	A result on output feedback linear quadratic control. Automatica, 2008, 44, 265-271.	5.0	34
14	Uniqueness conditions for the affine open-loop linear quadratic differential game. Automatica, 2008, 44, 504-511.	5.0	32
15	The (in)finite horizon open-loop Nash LQ game: An application to EMU. Annals of Operations Research, 1999, 88, 251-273.	4.1	29
16	Computational aspects of the open-loop Nash equilibrium in linear quadratic games. Journal of Economic Dynamics and Control, 1998, 22, 1487-1506.	1.6	28
17	The solution set of the N-player scalar feedback Nash algebraic Riccati equations. IEEE Transactions on Automatic Control, 2000, 45, 2363-2368.	5.7	28
18	A numerical algorithm to find soft-constrained Nash equilibria in scalar LQ-games. International Journal of Control, 2006, 79, 592-603.	1.9	26

#	ARTICLE	IF	CITATIONS
19	Algorithms for computing Nash equilibria in deterministic LQ games. Computational Management Science, 2007, 4, 113-140.	1.3	26
20	Monetary and Fiscal Policy Design in the EMU: An Overview. Open Economies Review, 2002, 13, 321-340.	1.6	25
21	Policymakers's Coalitions and Stabilization Policies in the EMU. Journal of Economics/ Zeitschrift Fur Nationalökonomie, 2004, 82, 1-24.	0.7	25
22	The open-loop linear quadratic differential game for index one descriptor systems. Automatica, 2009, 45, 585-592.	5.0	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.	4.5	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.	1.9	21
25	Control aspects of linear discrete time-varying systems. International Journal of Control, 1988, 48, 1631-1658.	1.9	18
26	Properties of feedback Nash equilibria in scalar LQ differential games. Automatica, 2016, 69, 364-374.	5.0	15
27	Debt stabilization games in the presence of risk premia. Journal of Economic Dynamics and Control, 2013, 37, 2525-2546.	1.6	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.	1.5	14
29	Staying together or breaking apart: policy-makers's endogenous coalitions formation in the European Economic and Monetary Union. Computers and Operations Research, 2006, 33, 438-463.	4.0	13
30	Feedback Nash equilibria for linear quadratic descriptor differential games. Automatica, 2012, 48, 625-631.	5.0	13
31	Is there room for convergence in the E.C.? European Journal of Political Economy, 1995, 11, 113-130.	1.8	12
32	Solving the scalar feedback nash algebraic riccati equations: an eigenvector approach. IEEE Transactions on Automatic Control, 2003, 48, 847-852.	5.7	11
33	Robust open-loop Nash equilibria in the noncooperative LQ game revisited. Optimal Control Applications and Methods, 2017, 38, 795-813.	2.1	11
34	Stabilizability and detectability of discrete-time time-varying systems. IEEE Transactions on Automatic Control, 1990, 35, 425-429.	5.7	10
35	Macroeconomic Policy Interaction under EMU: A Dynamic Game Approach. Open Economies Review, 2001, 12, 29-60.	1.6	10
36	An equivalence result in linear-quadratic theory. Automatica, 2003, 39, 355-359.	5.0	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.	0.7	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.	1.6	8
40	A Numerical Toolbox to Solve N-Player Affine LQ Open-Loop Differential Games. Computational Economics, 2011, 37, 375-410.	2.6	8
41	On the choice of weighting matrices in the minimum variance controller. Automatica, 1989, 25, 279-285.	5.0	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.	1.9	7
43	Stabilization of an uncertain simple fishery management game. Fisheries Research, 2018, 203, 63-73.	1.7	7
44	MACROECONOMIC STABILIZATION POLICIES IN THE EMU: SPILLOVERS, ASYMMETRIES AND INSTITUTIONS. Scottish Journal of Political Economy, 2006, 53, 461-484.	1.6	6
45	A simulation study of an ASEAN monetary union. Economic Modelling, 2012, 29, 1870-1890.	3.8	6
46	Open-loop Nash equilibria in the non-cooperative infinite-planning horizon LQ game. Journal of the Franklin Institute, 2014, 351, 2657-2674.	3.4	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.	3.4	5
48	Debt stabilization games in a monetary union: What are the effects of introducing eurobonds?. Journal of Macroeconomics, 2019, 59, 78-102.	1.3	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.	5.7	4
50	Economic Growth and Choice of Energy: A Simplistic Strategic Approach. Environmental Modeling and Assessment, 2015, 20, 321-342.	2.2	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.	0.5	3
53	Min-Max Robust Control in LQ-Differential Games. Dynamic Games and Applications, 0, , 1.	1.9	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. <i>Advances in Computational Economics</i> , 2008, , 103-136.	0.1	2
56	The Open-Loop Linear Quadratic Differential Game for index one Descriptor Systems. <i>IFAC Postprint Volumes IPPV / International Federation of Automatic Control</i> , 2008, 41, 3952-3957.	0.4	1
57	Analysis of a monetary union enlargement in the framework of linear-quadratic differential games. <i>International Economics and Economic Policy</i> , 2009, 6, 135-156.	2.3	1
58	Measuring Impact of Uncertainty in a Stylized Macroeconomic Climate Model within a Dynamic Game Perspective. <i>Energies</i> , 2020, 13, 482.	3.1	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. <i>Computational Economics</i> , 1995, 8, 107-125.	2.6	0
60	Strategic behavior and noncooperative hierarchical control. <i>Journal of Economic Dynamics and Control</i> , 1999, 23, 641-669.	1.6	0
61	On the matrix inequality $(\ L\ + \ b\ X)^{\sup} \leq 1$. <i>Linear and Multilinear Algebra</i> , 2008, 56, 689-700.	1.0	0
62	Robust Optimal Control Design Using a Differential Game Approach for Open-Loop Linear Quadratic Descriptor Systems. <i>Journal of Optimization Theory and Applications</i> , 2016, 168, 1046-1064.	1.5	0