

Andrew B Philpott

List of Publications by Year in descending order

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70
papers

2,418
citations

236925

25
h-index

214800

47
g-index

71
all docs

71
docs citations

71
times ranked

1450
citing authors

#	ARTICLE	IF	CITATIONS
1	A Stochastic Programming Approach to Electric Energy Procurement for Large Consumers. IEEE Transactions on Power Systems, 2007, 22, 744-754.	6.5	179
2	On the convergence of stochastic dual dynamic programming and related methods. Operations Research Letters, 2008, 36, 450-455.	0.7	163
3	Dynamic sampling algorithms for multi-stage stochastic programs with risk aversion. European Journal of Operational Research, 2012, 218, 470-483.	5.7	148
4	A Single-Settlement, Energy-Only Electric Power Market for Unpredictable and Intermittent Participants. Operations Research, 2010, 58, 1210-1219.	1.9	121
5	Optimal Offer Construction in Electricity Markets. Mathematics of Operations Research, 2002, 27, 82-100.	1.3	114
6	Using Supply Functions for Offering Generation into an Electricity Market. Operations Research, 2002, 50, 477-489.	1.9	96
7	Optimizing Demand-Side Bids in Day-Ahead Electricity Markets. IEEE Transactions on Power Systems, 2006, 21, 488-498.	6.5	93
8	On Solving Multistage Stochastic Programs with Coherent Risk Measures. Operations Research, 2013, 61, 957-970.	1.9	78
9	Modelling network constrained economic dispatch problems. Optimization and Engineering, 2013, 14, 417-430.	2.4	77
10	Inexact Cuts in Benders Decomposition. SIAM Journal on Optimization, 2000, 10, 643-657.	2.0	70
11	On the Convergence of Decomposition Methods for Multistage Stochastic Convex Programs. Mathematics of Operations Research, 2015, 40, 130-145.	1.3	70
12	Dantzig-Wolfe Decomposition for Solving Multistage Stochastic Capacity-Planning Problems. Operations Research, 2009, 57, 1271-1286.	1.9	67
13	Improving the performance of Stochastic Dual Dynamic Programming. Journal of Computational and Applied Mathematics, 2015, 290, 196-208.	2.0	63
14	Equilibrium, uncertainty and risk in hydro-thermal electricity systems. Mathematical Programming, 2016, 157, 483-513.	2.4	58
15	Hydroelectric reservoir optimization in a pool market. Mathematical Programming, 2005, 103, 445-461.	2.4	55
16	A multistage stochastic programming model for the New Zealand dairy industry. International Journal of Production Economics, 2011, 134, 289-299.	8.9	55
17	Hydro-electric unit commitment subject to uncertain demand. European Journal of Operational Research, 2000, 125, 410-424.	5.7	52
18	Continuous-Time Flows in Networks. Mathematics of Operations Research, 1990, 15, 640-661.	1.3	51

#	ARTICLE	IF	CITATIONS
19	A Class of Continuous Network Flow Problems. <i>Mathematics of Operations Research</i> , 1982, 7, 501-514.	1.3	49
20	A continuous-time network simplex algorithm. <i>Networks</i> , 1989, 19, 395-425.	2.7	45
21	An interior point algorithm for semi-infinite linear programming. <i>Mathematical Programming</i> , 1989, 43, 257-276.	2.4	38
22	A Simulation Model for Predicting Yacht Match Race Outcomes. <i>Operations Research</i> , 2004, 52, 1-16.	1.9	36
23	Investment in electricity networks with transmission switching. <i>European Journal of Operational Research</i> , 2012, 222, 377-385.	5.7	35
24	Supply Chain Optimisation in the Paper Industry. <i>Annals of Operations Research</i> , 2001, 108, 225-237.	4.1	34
25	On the Convergence of Sampling-Based Decomposition Algorithms for Multistage Stochastic Programs. <i>Journal of Optimization Theory and Applications</i> , 2005, 125, 349-366.	1.5	32
26	Mixed strategies in discriminatory divisible-good auctions. <i>RAND Journal of Economics</i> , 2013, 44, 1-32.	2.3	27
27	Offer Stack Optimization in Electricity Pool Markets. <i>Operations Research</i> , 2003, 51, 397-408.	1.9	26
28	Financial transmission rights in convex pool markets. <i>Operations Research Letters</i> , 2004, 32, 109-113.	0.7	26
29	On the Solutions of a Class of Continuous Linear Programs. <i>SIAM Journal on Control and Optimization</i> , 1994, 32, 1289-1296.	2.1	25
30	On risk averse competitive equilibrium. <i>Operations Research Letters</i> , 2018, 46, 19-26.	0.7	25
31	An adaptive discretization algorithm for a class of continuous network programs. <i>Networks</i> , 1995, 26, 1-11.	2.7	24
32	Unit commitment in electricity pool markets. <i>Mathematical Programming</i> , 2006, 108, 313-337.	2.4	24
33	Production inefficiency of electricity markets with hydro generation. <i>Utilities Policy</i> , 2010, 18, 174-185.	4.0	24
34	Distributionally robust SDDP. <i>Computational Management Science</i> , 2018, 15, 431-454.	1.3	24
35	An electricity market game between consumers, retailers and network operators. <i>Decision Support Systems</i> , 2005, 40, 427-438.	5.9	22
36	Yacht velocity prediction using mathematical programming. <i>European Journal of Operational Research</i> , 1993, 67, 13-24.	5.7	20

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37	Duality and an Algorithm for a Class of Continuous Transportation Problems. Mathematics of Operations Research, 1984, 9, 222-231.	1.3	19
38	On risk attitude and optimal yacht racing tactics. Ocean Engineering, 2014, 90, 149-154.	4.3	17
39	A finite-time algorithm for shortest path problems with time-varying costs. Applied Mathematics Letters, 1993, 6, 91-94.	2.7	16
40	Multi-objective optimisation of positively homogeneous functions and an application in radiation therapy. Operations Research Letters, 2014, 42, 268-272.	0.7	16
41	On affine scaling and semi-infinite programming. Mathematical Programming, 1992, 56, 361-364.	2.4	14
42	A multi-stage stochastic optimization model of a pastoral dairy farm. European Journal of Operational Research, 2019, 274, 1077-1089.	5.7	14
43	Estimation of Electricity Market Distribution Functions. Annals of Operations Research, 2003, 121, 21-32.	4.1	13
44	Continuous-Time Shortest Path Problems and Linear Programming. SIAM Journal on Control and Optimization, 1994, 32, 538-552.	2.1	12
45	Welfare Effects of Expansions in Equilibrium Models of an Electricity Market With Fuel Network. IEEE Transactions on Power Systems, 2010, 25, 1337-1349.	6.5	12
46	Investment and generation optimization in electricity systems with intermittent supply. Energy Systems, 2017, 8, 127-147.	3.0	12
47	Continuous-time shortest path problems with stopping and starting costs. Applied Mathematics Letters, 1992, 5, 63-66.	2.7	11
48	On financial transmission rights and market power. Decision Support Systems, 2005, 40, 507-515.	5.9	11
49	17. Stochastic Optimization and Yacht Racing. , 2005, , 315-336.		11
50	Optimization of demand response through peak shaving. Operations Research Letters, 2014, 42, 97-101.	0.7	10
51	Market power and forward prices. Economics Letters, 2018, 166, 6-9.	1.9	8
52	MIDAS: A mixed integer dynamic approximation scheme. Mathematical Programming, 2020, 181, 19-50.	2.4	8
53	Supply Function Equilibrium with Taxed Benefits. Operations Research, 2017, 65, 1-18.	1.9	7
54	The New Zealand Electricity Market: Challenges of a Renewable Energy System. IEEE Power and Energy Magazine, 2019, 17, 43-52.	1.6	7

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55	Norske Skog Improves Global Profitability Using Operations Research. <i>Interfaces</i> , 2010, 40, 58-70.	1.5	6
56	Payment mechanisms for electricity markets with uncertain supply. <i>Operations Research Letters</i> , 2018, 46, 116-121.	0.7	6
57	Forward Commodity Trading with Private Information. <i>Operations Research</i> , 2019, 67, 58-71.	1.9	6
58	On the Performance of Karmarkar's Algorithm. <i>Journal of the Operational Research Society</i> , 1988, 39, 257-270.	3.4	5
59	Dynamic Risked Equilibrium. <i>Operations Research</i> , 2022, 70, 1933-1952.	1.9	5
60	Modelling the effects of interconnection between electricity markets subject to uncertainty. <i>Mathematical Methods of Operations Research</i> , 2007, 65, 1-26.	1.0	4
61	On supply-function equilibria in radial transmission networks. <i>European Journal of Operational Research</i> , 2018, 271, 985-1000.	5.7	4
62	On Cutting Plane Algorithms and Dynamic Programming for Hydroelectricity Generation. <i>Profiles in Operations Research</i> , 2013, , 105-127.	0.4	4
63	Improving Sample Average Approximation Using Distributional Robustness. <i>INFORMS Journal on Optimization</i> , 2022, 4, 90-124.	1.4	4
64	Nonparametric Estimation of Market Distribution Functions in Electricity Pool Markets. <i>Mathematics of Operations Research</i> , 2006, 31, 621-636.	1.3	3
65	Challenges and opportunities for optimization in electricity systems. <i>Mathematical Programming</i> , 2013, 140, 235-237.	2.4	3
66	Introduction: the mathematics of energy systems. <i>Philosophical Transactions Series A, Mathematical, Physical, and Engineering Sciences</i> , 2021, 379, 20190425.	3.4	2
67	Protecting local access telecommunications networks: Toward a minimum-cost solution. <i>Telecommunication Systems</i> , 2006, 33, 353-376.	2.5	1
68	Editorial for the special issue: "Optimization in energy". <i>Energy Systems</i> , 2017, 8, 3-6.	3.0	1
69	Extreme Points for Linear Optimal Control Problems with Diagonal Structure. <i>SIAM Journal on Control and Optimization</i> , 1992, 30, 1385-1394.	2.1	0
70	An Electricity Procurement Model with Energy and Peak Charges. <i>World Scientific Series in Finance</i> , 2013, , 399-419.	0.3	0