Andrew B Philpott

List of Publications by Year
in descending order

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	Dynamic Risked Equilibrium. Operations Research, 2022, 70, 1933-1952.	1.9	5
2	Improving Sample Average Approximation Using Distributional Robustness. INFORMS Journal on Optimization, 2022, 4, 90-124.	1.4	4
3	Introduction: the mathematics of energy systems. Philosophical Transactions Series A, Mathematical, Physical, and Engineering Sciences, 2021, 379, 20190425.	3.4	2
4	MIDAS: A mixed integer dynamic approximation scheme. Mathematical Programming, 2020, 181, 19-50.	2.4	8
5	Forward Commodity Trading with Private Information. Operations Research, 2019, 67, 58-71.	1.9	6
6	The New Zealand Electricity Market: Challenges of a Renewable Energy System. IEEE Power and Energy Magazine, 2019, 17, 43-52.	1.6	7
7	A multi-stage stochastic optimization model of a pastoral dairyÂfarm. European Journal of Operational Research, 2019, 274, 1077-1089.	5.7	14
8	Market power and forward prices. Economics Letters, 2018, 166, 6-9.	1.9	8
9	Payment mechanisms for electricity markets with uncertain supply. Operations Research Letters, 2018, 46, 116-121.	0.7	6
10	On risk averse competitive equilibrium. Operations Research Letters, 2018, 46, 19-26.	0.7	25
11	Distributionally robust SDDP. Computational Management Science, 2018, 15, 431-454.	1.3	24
12	On supply-function equilibria in radial transmission networks. European Journal of Operational Research, 2018, 271, 985-1000.	5.7	4
13	Investment and generation optimization in electricity systems with intermittent supply. Energy Systems, 2017, 8, 127-147.	3.0	12
14	Supply Function Equilibrium with Taxed Benefits. Operations Research, 2017, 65, 1-18.	1.9	7
15	Editorial for the special issue: â€œOptimization in energyâ€• Energy Systems, 2017, 8, 3-6.	3.0	1
16	Equilibrium, uncertainty and risk in hydro-thermal electricity systems. Mathematical Programming, 2016, 157, 483-513.	2.4	58
17	Improving the performance of Stochastic Dual Dynamic Programming. Journal of Computational and Applied Mathematics, 2015, 290, 196-208.	2.0	63
18	On the Convergence of Decomposition Methods for Multistage Stochastic Convex Programs. Mathematics of Operations Research, 2015, 40, 130-145.	1.3	70

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19	Optimization of demand response through peak shaving. Operations Research Letters, 2014, 42, 97-101.	0.7	10
20	On risk attitude and optimal yacht racing tactics. Ocean Engineering, 2014, 90, 149-154.	4.3	17
21	Multi-objective optimisation of positively homogeneous functions and an application in radiation therapy. Operations Research Letters, 2014, 42, 268-272.	0.7	16
22	Modelling network constrained economic dispatch problems. Optimization and Engineering, 2013, 14, 417-430.	2.4	77
23	Challenges and opportunities for optimization in electricity systems. Mathematical Programming, 2013, 140, 235-237.	2.4	3
24	On Solving Multistage Stochastic Programs with Coherent Risk Measures. Operations Research, 2013, 61, 957-970.	1.9	78
25	Mixed strategies in discriminatory divisibleâ€good auctions. RAND Journal of Economics, 2013, 44, 1-32.	2.3	27
26	An Electricity Procurement Model with Energy and Peak Charges. World Scientific Series in Finance, 2013, , 399-419.	0.3	0
27	On Cutting Plane Algorithms and Dynamic Programming for Hydroelectricity Generation. Profiles in Operations Research, 2013, , 105-127.	0.4	4
28	Investment in electricity networks with transmission switching. European Journal of Operational Research, 2012, 222, 377-385.	5.7	35
29	Dynamic sampling algorithms for multi-stage stochastic programs with risk aversion. European Journal of Operational Research, 2012, 218, 470-483.	5.7	148
30	A multistage stochastic programming model for the New Zealand dairy industry. International Journal of Production Economics, 2011, 134, 289-299.	8.9	55
31	Production inefficiency of electricity markets with hydro generation. Utilities Policy, 2010, 18, 174-185.	4.0	24
32	A Single-Settlement, Energy-Only Electric Power Market for Unpredictable and Intermittent Participants. Operations Research, 2010, 58, 1210-1219.	1.9	121
33	Norske Skog Improves Global Profitability Using Operations Research. Interfaces, 2010, 40, 58-70.	1.5	6
34	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
35	Dantzig-Wolfe Decomposition for Solving Multistage Stochastic Capacity-Planning Problems. Operations Research, 2009, 57, 1271-1286.	1.9	67
36	On the convergence of stochastic dual dynamic programming and related methods. Operations Research Letters, 2008, 36, 450-455.	0.7	163

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37	A Stochastic Programming Approach to Electric Energy Procurement for Large Consumers. IEEE Transactions on Power Systems, 2007, 22, 744-754.	6.5	179
38	Modelling the effects of interconnection between electricity markets subject to uncertainty. Mathematical Methods of Operations Research, 2007, 65, 1-26.	1.0	4
39	Optimizing Demand-Side Bids in Day-Ahead Electricity Markets. IEEE Transactions on Power Systems, 2006, 21, 488-498.	6.5	93
40	Nonparametric Estimation of Market Distribution Functions in Electricity Pool Markets. Mathematics of Operations Research, 2006, 31, 621-636.	1.3	3
41	Protecting local access telecommunications networks: Toward a minimum-cost solution. Telecommunication Systems, 2006, 33, 353-376.	2.5	1
42	Unit commitment in electricity pool markets. Mathematical Programming, 2006, 108, 313-337.	2.4	24
43	An electricity market game between consumers, retailers and network operators. Decision Support Systems, 2005, 40, 427-438.	5.9	22
44	On financial transmission rights and market power. Decision Support Systems, 2005, 40, 507-515.	5.9	11
45	Hydroelectric reservoir optimization in a pool market. Mathematical Programming, 2005, 103, 445-461.	2.4	55
46	On the Convergence of Sampling-Based Decomposition Algorithms for Multistage Stochastic Programs. Journal of Optimization Theory and Applications, 2005, 125, 349-366.	1.5	32
47	17. Stochastic Optimization and Yacht Racing. , 2005, , 315-336.		11
48	A Simulation Model for Predicting Yacht Match Race Outcomes. Operations Research, 2004, 52, 1-16.	1.9	36
49	Financial transmission rights in convex pool markets. Operations Research Letters, 2004, 32, 109-113.	0.7	26
50	Estimation of Electricity Market Distribution Functions. Annals of Operations Research, 2003, 121, 21-32.	4.1	13
51	Offer Stack Optimization in Electricity Pool Markets. Operations Research, 2003, 51, 397-408.	1.9	26
52	Using Supply Functions for Offering Generation into an Electricity Market. Operations Research, 2002, 50, 477-489.	1.9	96
53	Optimal Offer Construction in Electricity Markets. Mathematics of Operations Research, 2002, 27, 82-100.	1.3	114
54	Supply Chain Optimisation in the Paper Industry. Annals of Operations Research, 2001, 108, 225-237.	4.1	34

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55	Hydro-electric unit commitment subject to uncertain demand. European Journal of Operational Research, 2000, 125, 410-424.	5.7	52
56	Inexact Cuts in Benders Decomposition. SIAM Journal on Optimization, 2000, 10, 643-657.	2.0	70
57	An adaptive discretization algorithm for a class of continuous network programs. Networks, 1995, 26, 1-11.	2.7	24
58	Continuous-Time Shortest Path Problems and Linear Programming. SIAM Journal on Control and Optimization, 1994, 32, 538-552.	2.1	12
59	On the Solutions of a Class of Continuous Linear Programs. SIAM Journal on Control and Optimization, 1994, 32, 1289-1296.	2.1	25
60	Yacht velocity prediction using mathematical programming. European Journal of Operational Research, 1993, 67, 13-24.	5.7	20
61	A finite-time algorithm for shortest path problems with time-varying costs. Applied Mathematics Letters, 1993, 6, 91-94.	2.7	16
62	Extreme Points for Linear Optimal Control Problems with Diagonal Structure. SIAM Journal on Control and Optimization, 1992, 30, 1385-1394.	2.1	0
63	Continuous-time shortest path problems with stopping and starting costs. Applied Mathematics Letters, 1992, 5, 63-66.	2.7	11
64	On affine scaling and semi-infinite programming. Mathematical Programming, 1992, 56, 361-364.	2.4	14
65	Continuous-Time Flows in Networks. Mathematics of Operations Research, 1990, 15, 640-661.	1.3	51
66	An interior point algorithm for semi-infinite linear programming. Mathematical Programming, 1989, 43, 257-276.	2.4	38
67	A continuous-time network simplex algorithm. Networks, 1989, 19, 395-425.	2.7	45
68	On the Performance of Karmarkar's Algorithm. Journal of the Operational Research Society, 1988, 39, 257-270.	3.4	5
69	Duality and an Algorithm for a Class of Continuous Transportation Problems. Mathematics of Operations Research, 1984, 9, 222-231.	1.3	19
70	A Class of Continuous Network Flow Problems. Mathematics of Operations Research, 1982, 7, 501-514.	1.3	49