

Marcelo D Fragoso

List of Publications by Year in descending order

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125
papers

2,681
citations

218677

26
h-index

197818

49
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126
all docs

126
docs citations

126
times ranked

870
citing authors

#	ARTICLE	IF	CITATIONS
19	Optimal control for linear quadratic problems with Markov jump parameters and fractional brownian perturbation. , 2017, , .		1
20	Optimal linear mean square filter for the operation mode of continuous-time Markovian jump linear systems. , 2017, , .		5
21	H^∞ filtering for markovian jump linear systems with mode partial information. , 2016, , .		2
22	Discounted Markov decision processes via time aggregation. , 2016, , .		0
23	New methods for mode-independent robust control of Markov jump linear systems. Systems and Control Letters, 2016, 90, 38-44.	2.3	27
24	A new look at the robust control of discrete-time Markov jump linear systems. International Journal of Control, 2016, 89, 518-534.	1.9	11
25	A Detector-Based Approach for the H_2 Control of Markov Jump Linear Systems With Partial Information. IEEE Transactions on Automatic Control, 2015, 60, 1219-1234.	5.7	193
26	A new approach for the H^∞ control of Markov jump linear systems with partial information. , 2015, , .		9
27	A Bounded Real Lemma for continuous-time linear systems with partial information on the Markovian jumping parameters. , 2015, , .		1
28	Solving average cost Markov decision processes by means of a two-phase time aggregation algorithm. European Journal of Operational Research, 2015, 240, 697-705.	5.7	5
29	New methods for mode-independent robust control of Markov jump linear systems. , 2014, , .		3
30	On the control of power consumption in server farms via heavy traffic approximation. , 2014, , .		0
31	Decoherence in quantum Markov chains. Quantum Information Processing, 2014, 13, 559-572.	2.2	5
32	A new perspective on the robustness of Markov jump linear systems. Automatica, 2013, 49, 735-747.	5.0	19
33	Diffusion approximation for signaling stochastic networks. Stochastic Processes and Their Applications, 2013, 123, 2957-2982.	0.9	1
34	Continuous-Time Markov Jump Linear Systems. Probability and Its Applications, 2013, , .	0.8	257
35	H^∞ Control. Probability and Its Applications, 2013, , 151-181.	0.8	0
36	New LMI methods to the robust control of discrete-time Markov jump linear systems. , 2013, , .		1

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37	Reducing Response Time in Fork-Join Systems under Heavy Traffic Via Imbalance Control. Advances in Applied Probability, 2013, 45, 1137-1156.	0.7	0
38	Reducing Response Time in Fork-Join Systems under Heavy Traffic Via Imbalance Control. Advances in Applied Probability, 2013, 45, 1137-1156.	0.7	0
39	Quadratic Optimal Control with Complete Observations. Probability and Its Applications, 2013, , 71-82.	0.8	0
40	Best Linear Filter with Unknown $(x(t), \hat{I}(t))$. Probability and Its Applications, 2013, , 127-150.	0.8	0
41	H 2 Optimal Control with Complete Observations. Probability and Its Applications, 2013, , 83-96.	0.8	0
42	Mean-Square Stability. Probability and Its Applications, 2013, , 33-69.	0.8	0
43	Quadratic and H 2 Optimal Control with Partial Observations. Probability and Its Applications, 2013, , 97-126.	0.8	0
44	Design Techniques. Probability and Its Applications, 2013, , 183-212.	0.8	0
45	Some Numerical Examples. Probability and Its Applications, 2013, , 213-230.	0.8	0
46	New results on the robustness of discrete-time Markov jump linear systems. , 2012, , .		3
47	A two-phase time aggregation algorithm for average cost Markov decision processes. , 2012, , .		0
48	Absolutely continuous measure for a jump-type Flemingâ€“Viot process. Statistics and Probability Letters, 2012, 82, 557-564.	0.7	2
49	On the Filtering Problem for Continuous-Time Markov Jump Linear Systems with no Observation of the Markov Chain. European Journal of Control, 2011, 17, 339-354.	2.6	9
50	On the Robust Stability, Stabilization, and Stability Radii of Continuous-Time Infinite Markov Jump Linear Systems. SIAM Journal on Control and Optimization, 2011, 49, 1171-1196.	2.1	17
51	Computing the Stationary Distribution of a Finite Markov Chain Through Stochastic Factorization. SIAM Journal on Matrix Analysis and Applications, 2011, 32, 1513-1523.	1.4	3
52	Approximate dynamic programming via direct search in the space of value function approximations. European Journal of Operational Research, 2011, 211, 343-351.	5.7	10
53	Lumping the States of a Finite Markov Chain Through Stochastic Factorization. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2011, 44, 4206-4211.	0.4	3
54	Imbalance Control in Fork-Join Systems under Heavy Trafficâ€†. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2011, 44, 8235-8240.	0.4	0

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55	Time aggregated Markov decision processes via standard dynamic programming. <i>Operations Research Letters</i> , 2011, 39, 193-197.	0.7	6
56	On the stability radii of continuous-time infinite Markov jump linear systems. <i>Mathematics of Control, Signals, and Systems</i> , 2010, 22, 23-38.	2.3	14
57	Heavy traffic analysis of state-dependent parallel queues with triggers and an application to web search systems. <i>Performance Evaluation</i> , 2010, 67, 913-928.	1.2	6
58	On the state-feedback robust control of continuous-time infinite Markov jump linear systems. , 2010, , .		5
59	On the robust control of continuous-time Markov jump linear systems subject to block-diagonal uncertainty. , 2010, , .		2
60	Output-feedback robust control of continuous-time infinite Markov jump linear systems. , 2010, , .		5
61	A Separation Principle for the Continuous-Time LQ-Problem With Markovian Jump Parameters. <i>IEEE Transactions on Automatic Control</i> , 2010, 55, 2692-2707.	5.7	41
62	On the robust stability, stabilization, and stability radii of continuous-time Markov jump linear systems. , 2009, , .		3
63	Standard dynamic programming applied to time aggregated Markov decision processes. , 2009, , .		3
64	Robust stability and stabilization of continuous-time infinite Markov jump linear systems. , 2009, , .		2
65	An unified approach to signaling stochastic networks and their heavy traffic approximations. , 2009, , .		0
66	Robust stability and stabilization of discrete-time infinite Markov jump linear systems. , 2009, , .		1
67	Maximal solution to algebraic Riccati equations linked to infinite Markov jump linear systems. <i>Mathematics of Control, Signals, and Systems</i> , 2008, 20, 157-172.	2.3	2
68	Sample paths of jump-type Fleming-Viot processes with bounded mutation operators. <i>Statistics and Probability Letters</i> , 2008, 78, 1784-1791.	0.7	4
69	Infinite Markov jump-bounded real lemma. <i>Systems and Control Letters</i> , 2008, 57, 64-70.	2.3	24
70	Maximal versus strong solution to algebraic Riccati equations arising in infinite Markov jump linear systems. <i>Systems and Control Letters</i> , 2008, 57, 246-254.	2.3	9
71	Output Feedback H_∞ Control of Continuous-Time Infinite Markovian Jump Linear Systems via LMI Methods. <i>SIAM Journal on Control and Optimization</i> , 2008, 47, 950-974.	2.1	36
72	Diffusion approximation of state dependent G-networks under heavy traffic. , 2008, , .		3

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73	On the stability radii of continuous-time Markov jump linear systems. , 2008, , .		5
74	Output feedback H_2 control of continuous-time infinite markovian jump linear systems via lmi methods. , 2008, , .		1
75	An application of convex optimization concepts to approximate dynamic programming. , 2008, , .		1
76	On the analysis of G-queues under heavy traffic. , 2008, , .		3
77	Robust linear filtering for continuous-time hybrid Markov linear systems. , 2008, , .		0
78	Diffusion Approximation of State-Dependent G-Networks Under Heavy Traffic. Journal of Applied Probability, 2008, 45, 347-362.	0.7	3
79	Diffusion Approximation of State-Dependent G-Networks Under Heavy Traffic. Journal of Applied Probability, 2008, 45, 347-362.	0.7	5
80	Output feedback robust stabilization of continuous-time infinite Markov jump linear systems. , 2007, , .		5
81	Infinite Markov Jump Bounded Real Lemma. , 2007, , .		2
82	A separation principle for the H_2/H_∞ -control of continuous-time infinite markov jump linear systems with partial observations. , 2007, , .		0
83	A separation principle for the H_2/H_∞-control of continuous-time infinite markov jump linear systems with partial observations. <small>xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd" xmlns:sb="http://www.elsevier.com/xml/common/struct-bib/dtd" xmlns:ce="http://www.elsevier.com/x</small>	1.0	30
84	A note on jump-type Fleming-Viot processes. Statistics and Probability Letters, 2006, 76, 821-830.	0.7	6
85	Invariant measures for jump-type Fleming-Viot processes. Statistics and Probability Letters, 2006, 76, 796-802.	0.7	3
86	On an infinite dimensional perturbed Riccati differential equation arising in stochastic control. Linear Algebra and Its Applications, 2005, 406, 165-176.	0.9	14
87	Separable Hausdorff measurable Radon spaces. Statistics and Probability Letters, 2005, 71, 347-359.	0.7	1
88	A New Approach to Detectability of Discrete-Time Infinite Markov Jump Linear Systems. SIAM Journal on Control and Optimization, 2005, 43, 2132-2156.	2.1	30
89	Stationary Filter For Continuous-Time Markovian Jump Linear Systems. SIAM Journal on Control and Optimization, 2005, 44, 801-815.	2.1	37
90	A Unified Approach for Stochastic and Mean Square Stability of Continuous-Time Linear Systems with Markovian Jumping Parameters and Additive Disturbances. SIAM Journal on Control and Optimization, 2005, 44, 1165-1191.	2.1	150

#	ARTICLE	IF	CITATIONS
91	Optimal linear mean square filter for continuous-time jump linear systems. IEEE Transactions on Automatic Control, 2005, 50, 1364-1369.	5.7	39
92	Mean Square Stabilizability of Continuous-Time Linear Systems with Partial Information on the Markovian Jumping Parameters. Stochastic Analysis and Applications, 2004, 22, 99-111.	1.5	35
93	Comments on "Stochastic Stability of Jump Linear Systems". IEEE Transactions on Automatic Control, 2004, 49, 1414-1416.	5.7	22
94	Discussion on: "On the Continuous Time-Varying JLQ Problem". European Journal of Control, 2004, 10, 272-274.	2.6	0
95	On uniform convergence in Markov jump linear systems problems and the Kolmogorov forward equation. , 2004, , .		0
96	?? filtering for discrete-time linear systems with Markovian jumping parameters?. International Journal of Robust and Nonlinear Control, 2003, 13, 1299-1316.	3.7	59
97	ON A DETECTABILITY CONCEPT OF DISCRETE-TIME INFINITE MARKOV JUMP LINEAR SYSTEMS. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2002, 35, 437-442.	0.4	2
98	Stochastic versus mean square stability in continuous time linear infinite Markov jump parameter systems. Stochastic Analysis and Applications, 2002, 20, 347-356.	1.5	27
99	H [∞] filtering for Markovian jump linear systems. International Journal of Systems Science, 2002, 33, 909-915.	5.5	72
100	Robust ?? filtering for uncertain Markovian jump linear systems. International Journal of Robust and Nonlinear Control, 2002, 12, 435-446.	3.7	46
101	Lyapunov coupled equations for continuous-time infinite Markov jump linear systems. Journal of Mathematical Analysis and Applications, 2002, 274, 319-335.	1.0	36
102	Optimal Control for Continuous-Time Linear Quadratic Problems with Infinite Markov Jump Parameters. SIAM Journal on Control and Optimization, 2001, 40, 270-297.	2.1	71
103	On a discrete-time linear jump stochastic dynamic game. International Journal of Systems Science, 2001, 32, 979-988.	5.5	8
104	Some aspects of stability in continuous time linear infinite Markov jump parameter systems. , 2001, , .		0
105	A stochastic approach to the flood control problem. Applied Mathematical Modelling, 2001, 25, 499-511.	4.2	15
106	On an infinite dimensional perturbed Riccati differential equation arising in stochastic control. , 2001, , .		0
107	The minimum linear mean square filter for a class of hybrid systems. , 2001, , .		4
108	Characterizations of Radon spaces. Statistics and Probability Letters, 1999, 42, 409-413.	0.7	3

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109	A New Approach to Linearly Perturbed Riccati Equations Arising in Stochastic Control. Applied Mathematics and Optimization, 1998, 37, 99-126.	1.6	83
110	Discrete-time LQ-optimal control problems for infinite Markov jump parameter systems. IEEE Transactions on Automatic Control, 1995, 40, 2076-2088.	5.7	194
111	Stability Results for Discrete-Time Linear Systems with Markovian Jumping Parameters. Journal of Mathematical Analysis and Applications, 1993, 179, 154-178.	1.0	501
112	Maximal solution of a certain class of periodic Riccati differential equations. Linear Algebra and Its Applications, 1992, 169, 61-73.	0.9	10
113	Strongly consistent estimation of the order of stochastic control systems (CARMA model). Journal of Mathematical Analysis and Applications, 1992, 166, 404-427.	1.0	0
114	H ∞ filtering for linear periodic systems with parameter uncertainty. Systems and Control Letters, 1991, 17, 343-350.	2.3	70
115	Optimal control for a class of noisy linear systems with markovian jumping parameters and quadratic cost. International Journal of Systems Science, 1991, 22, 2553-2561.	5.5	31
116	On the PLS Criterion for Order Estimation of ARMA Processes with AML and a Posteriori Prediction Error. , 1991, , 363-370.		0
117	On the existence of maximal solution for generalized algebraic Riccati equations arising in stochastic control. Systems and Control Letters, 1990, 14, 233-239.	2.3	38
118	Will the PLS criterion for order estimation work with AML and a posteriori prediction error?. Systems and Control Letters, 1990, 14, 79-92.	2.3	1
119	A Small Random Perturbation Analysis of a Partially Observable LQG Problem for Systems with Markovian Jumping Parameters. IMA Journal of Mathematical Control and Information, 1990, 7, 293-305.	1.7	23
120	Results on Generalised Riccati Equations Arising in Stochastic Control. , 1990, , 95-102.		1
121	Monotonicity and Maximal Solution of Generalized Algebraic Riccati Equations. , 1990, , .		1
122	Discrete-time jump LQG problem. International Journal of Systems Science, 1989, 20, 2539-2545.	5.5	36
123	On a partially observable LQG problem for systems with Markovian jumping parameters. Systems and Control Letters, 1988, 10, 349-356.	2.3	63
124	A Note on Convergence in Maximal Solution Problems for Infinite Markov Jump Linear Systems. , 0, , .		0
125	Maximal Solution to Perturbed Algebraic Riccati Equations Arising in Markovian Jump Control Revisited. , 0, , .		0