Vladimir Gaitsgory

List of Publications by Citations

53 papers	663 citations	16 h-index	24 g-index
63 ext. papers	784 ext. citations	1.8 avg, IF	4.1 L-index

#	Paper	IF	Citations
53	Suboptimization of Singularly Perturbed Control Systems. *SIAM Journal on Control and Optimization* , **1992**, 30, 1228-1249	1.9	70
52	Linear Programming Approach to Deterministic Infinite Horizon Optimal Control Problems with Discounting. *SIAM Journal on Control and Optimization*, **2009**, 48, 2480-2512	1.9	55
51	Tracking Fast Trajectories Along a Slow Dynamics: A Singular Perturbations Approach. *SIAM Journal on Control and Optimization*, **1997**, 35, 1487-1507	1.9	43
50	The Value Function of Singularly Perturbed Control Systems. *Applied Mathematics and Optimization*, **2000**, 41, 425-445	1.5	40
49	On a Representation of the Limit Occupational Measures Set of a Control System with Applications to Singularly Perturbed Control Systems. *SIAM Journal on Control and Optimization*, **2004**, 43, 325-340	1.9	35
48	Linear Programming Approach to Deterministic Long Run Average Problems of Optimal Control. *SIAM Journal on Control and Optimization*, **2006**, 44, 2006-2037	1.9	30
47	Limit Occupational Measures Set for a Control System and Averaging of Singularly Perturbed Control Systems. *Journal of Mathematical Analysis and Applications*, **1999**, 233, 461-475	1.1	30
46	Multiscale Singularly Perturbed Control Systems: Limit Occupational Measures Sets and Averaging. *SIAM Journal on Control and Optimization*, **2002**, 41, 954-974	1.9	26
45	Control of singularly perturbed hybrid stochastic systems. *IEEE Transactions on Automatic Control*, **2001**, 46, 179-190	5.9	25
44	Averaging of Singularly Perturbed Controlled Stochastic Differential Equations. *Applied Mathematics and Optimization*, **2007**, 56, 169-209	1.5	22
43	. *IEEE Transactions on Automatic Control*, **1993**, 38, 888-903	5.9	22
42	Stabilization with discounted optimal control. *Systems and Control Letters*, **2015**, 82, 91-98	2.4	21
41	On sets of occupational measures generated by a deterministic control system on an infinite time horizon. *Nonlinear Analysis: Theory, Methods & Applications*, **2013**, 88, 27-41	1.3	19
40	Asymptotic Optimization of a Nonlinear Hybrid System Governed by a Markov Decision Process. *SIAM Journal on Control and Optimization*, **1997**, 35, 2070-2085	1.9	18
39	Stabilization of strictly dissipative discrete time systems with discounted optimal control. *Automatica*, **2018**, 93, 311-320	5.7	16
38	Limit Hamilton–Jacobi–Isaacs Equations for Singularly Perturbed Zero-Sum Differential Games. *Journal of Mathematical Analysis and Applications*, **1996**, 202, 862-899	1.1	16
37	Duality in Linear Programming Problems Related to Deterministic Long Run Average Problems of Optimal Control. *SIAM Journal on Control and Optimization*, **2008**, 47, 1667-1700	1.9	14

36	. *IEEE Transactions on Automatic Control*, **1993**, 38, 971-975	5.9	12
35	Singular Perturbations in Ergodic Control of Diffusions. *SIAM Journal on Control and Optimization*, **2007**, 46, 1562-1577	1.9	11
34	Averaging and Linear Programming in Some Singularly Perturbed Problems of Optimal Control. *Applied Mathematics and Optimization*, **2015**, 71, 195-276	1.5	10
33	On Existence of Limit Occupational Measures Set of a Controlled Stochastic Differential Equation. *SIAM Journal on Control and Optimization*, **2005**, 44, 1436-1473	1.9	10
32	Control of a hybrid stochastic system. *Systems and Control Letters*, **1993**, 20, 307-314	2.4	10
31	Averaging of three time scale singularly perturbed control systems. *Systems and Control Letters*, **2001**, 42, 395-403	2.4	9
30	A folk theorem for dynamic games. *Journal of Mathematical Economics*, **1994**, 23, 167-178	0.6	8
29	Linear programming solutions of periodic optimization problems: approximation of the optimal control. *Journal of Industrial and Management Optimization*, **2007**, 3, 399-413	2	8
28	On the construction of asymptotically optimal controls for singularly perturbed systems. *Systems and Control Letters*, **1997**, 30, 139-147	2.4	7
27	On asymptotic optimization of a class of nonlinear stochastic hybrid systems. *Mathematical Methods of Operations Research*, **1998**, 47, 289-315	1	7
26	Perturbation theory for mathematical programming problems. *Journal of Optimization Theory and Applications*, **1986**, 49, 389-410	1.6	7
25	. *IEEE Transactions on Automatic Control*, **1995**, 40, 721-724	5.9	6
24	Linear programming formulations of deterministic infinite horizon optimal control problems in discrete time. *Discrete and Continuous Dynamical Systems - Series B*, **2017**, 22, 3821-3838	1.3	6
23	Linear Programming Formulation of Long-Run Average Optimal Control Problem. *Journal of Optimization Theory and Applications*, **2019**, 181, 101-125	1.6	6
22	LP Formulations of Discrete Time Long-Run Average Optimal Control Problems: The NonErgodic Case. *SIAM Journal on Control and Optimization*, **2019**, 57, 1783-1817	1.9	5
21	Linear-quadratic tracking of coupled slow and fast targets. *Mathematics of Control, Signals, and Systems*, **1997**, 10, 1-30	1.3	5
20	Constraint augmentation in pseudo-singularly perturbed linear programs. *Mathematical Programming*, **2012**, 132, 179-208	2.1	4
19	Control of singularly perturbed hybrid stochastic systems		4

18	Convergence to convex compact sets in infinite dimensions. *Journal of Mathematical Analysis and Applications*, **2003**, 284, 471-480	1.1	4
17	On Average Control Generating Families for Singularly Perturbed Optimal Control Problems with Long Run Average Optimality Criteria. *Set-Valued and Variational Analysis*, **2015**, 23, 87-131	1	3
16	A Hybrid (Differential-Stochastic) Zero-Sum Game with a Fast Stochastic Part **1995**, 47-59		3
15	Analysis of TCP-AQM Interaction Via Periodic Optimization and Linear Programming: The Case of Sigmoidal Utility Function. *Lecture Notes in Computer Science*, **2006**, 517-529	0.9	2
14	On Near Optimal Control of Systems with Slow Observables. *SIAM Journal on Control and Optimization*, **2017**, 55, 1398-1428	1.9	1
13	Singularly perturbed linear programs and Markov decision processes. *Operations Research Letters*, **2016**, 44, 297-301	1	1
12	On Numerical Solution of Singularly Perturbed Optimal Control Problems. *Journal of Optimization Theory and Applications*, **2017**, 174, 762-784	1.6	1
11	Asymptotic optimization for a class of nonlinear stochastic hybrid systems on infinite time horizon **1997**,		1
10	ON A CLASS OF NASH EQUILIBRIA WITH MEMORY STRATEGIES FOR NONZERO-SUM DIFFERENTIAL GAMES. *International Game Theory Review*, **2000**, 02, 173-192	0.2	1
9	Threshold value of the penalty parameter in the minimization of L_1-penalized conditional value-at-risk. *Journal of Industrial and Management Optimization*, **2013**, 9, 191-204	2	1
8	Linear programming formulation of a discrete time infinite horizon optimal control problem with time discounting criterion **2016**,		1
7	On LP Formulations of Optimal Control Problems with Time Averaging and Time Discounting Criteria in Non-Ergodic Case **2019**,		1
6	Linear programming estimates for Ces□o and Abel limits of optimal values in optimal control problems. *Discrete and Continuous Dynamical Systems - Series B*, **2021**,	1.3	1
5	LP-related representations of Ces□o and Abel limits of optimal value functions. *Optimization*,1-20	1.2	1
4	LP based upper and lower bounds for Ces□o and Abel limits of the optimal values in problems of control of stochastic discrete time systems. *Journal of Mathematical Analysis and Applications*, **2022**, 512, 126121	1.1	0
3	On Nonzero-Sum Game Considered on Solutions of a Hybrid System with Frequent Random Jumps. *Dynamic Games and Applications*, **2017**, 7, 386-401	1.1	
2	On Stochastic Hybrid Zero-Sum Games with Nonlinear Slow Dynamics **2001**, 129-145		
1	Use of Approximations of Hamilton-Jacobi-Bellman Inequality for Solving Periodic Optimization Problems. *Springer Proceedings in Mathematics and Statistics*, **2014**, 91-114	0.2	