

Vladimir Gaitsgory

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

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	LP based upper and lower bounds for Cesàro and Abel limits of the optimal values in problems of control of stochastic discrete time systems. <i>Journal of Mathematical Analysis and Applications</i> , 2022 , 512, 126121	1.1	0
52	Linear programming estimates for Cesàro and Abel limits of optimal values in optimal control problems. <i>Discrete and Continuous Dynamical Systems - Series B</i> , 2021 ,	1.3	1
51	LP Formulations of Discrete Time Long-Run Average Optimal Control Problems: The NonErgodic Case. <i>SIAM Journal on Control and Optimization</i> , 2019 , 57, 1783-1817	1.9	5
50	On LP Formulations of Optimal Control Problems with Time Averaging and Time Discounting Criteria in Non-Ergodic Case 2019 ,		1
49	Linear Programming Formulation of Long-Run Average Optimal Control Problem. <i>Journal of Optimization Theory and Applications</i> , 2019 , 181, 101-125	1.6	6
48	Stabilization of strictly dissipative discrete time systems with discounted optimal control. <i>Automatica</i> , 2018 , 93, 311-320	5.7	16
47	On Nonzero-Sum Game Considered on Solutions of a Hybrid System with Frequent Random Jumps. <i>Dynamic Games and Applications</i> , 2017 , 7, 386-401	1.1	
46	On Near Optimal Control of Systems with Slow Observables. <i>SIAM Journal on Control and Optimization</i> , 2017 , 55, 1398-1428	1.9	1
45	On Numerical Solution of Singularly Perturbed Optimal Control Problems. <i>Journal of Optimization Theory and Applications</i> , 2017 , 174, 762-784	1.6	1
44	Linear programming formulations of deterministic infinite horizon optimal control problems in discrete time. <i>Discrete and Continuous Dynamical Systems - Series B</i> , 2017 , 22, 3821-3838	1.3	6
43	Singularly perturbed linear programs and Markov decision processes. <i>Operations Research Letters</i> , 2016 , 44, 297-301	1	1
42	Linear programming formulation of a discrete time infinite horizon optimal control problem with time discounting criterion 2016 ,		1
41	On Average Control Generating Families for Singularly Perturbed Optimal Control Problems with Long Run Average Optimality Criteria. <i>Set-Valued and Variational Analysis</i> , 2015 , 23, 87-131	1	3
40	Stabilization with discounted optimal control. <i>Systems and Control Letters</i> , 2015 , 82, 91-98	2.4	21
39	Averaging and Linear Programming in Some Singularly Perturbed Problems of Optimal Control. <i>Applied Mathematics and Optimization</i> , 2015 , 71, 195-276	1.5	10
38	Use of Approximations of Hamilton-Jacobi-Bellman Inequality for Solving Periodic Optimization Problems. <i>Springer Proceedings in Mathematics and Statistics</i> , 2014 , 91-114	0.2	
37	On sets of occupational measures generated by a deterministic control system on an infinite time horizon. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2013 , 88, 27-41	1.3	19

36	Threshold value of the penalty parameter in the minimization of $\$L_1$ -penalized conditional value-at-risk. <i>Journal of Industrial and Management Optimization</i> , 2013 , 9, 191-204	2	1
35	Constraint augmentation in pseudo-singularly perturbed linear programs. <i>Mathematical Programming</i> , 2012 , 132, 179-208	2.1	4
34	Linear Programming Approach to Deterministic Infinite Horizon Optimal Control Problems with Discounting. <i>SIAM Journal on Control and Optimization</i> , 2009 , 48, 2480-2512	1.9	55
33	Duality in Linear Programming Problems Related to Deterministic Long Run Average Problems of Optimal Control. <i>SIAM Journal on Control and Optimization</i> , 2008 , 47, 1667-1700	1.9	14
32	Averaging of Singularly Perturbed Controlled Stochastic Differential Equations. <i>Applied Mathematics and Optimization</i> , 2007 , 56, 169-209	1.5	22
31	Singular Perturbations in Ergodic Control of Diffusions. <i>SIAM Journal on Control and Optimization</i> , 2007 , 46, 1562-1577	1.9	11
30	Linear programming solutions of periodic optimization problems: approximation of the optimal control. <i>Journal of Industrial and Management Optimization</i> , 2007 , 3, 399-413	2	8
29	Linear Programming Approach to Deterministic Long Run Average Problems of Optimal Control. <i>SIAM Journal on Control and Optimization</i> , 2006 , 44, 2006-2037	1.9	30
28	Analysis of TCP-AQM Interaction Via Periodic Optimization and Linear Programming: The Case of Sigmoidal Utility Function. <i>Lecture Notes in Computer Science</i> , 2006 , 517-529	0.9	2
27	On Existence of Limit Occupational Measures Set of a Controlled Stochastic Differential Equation. <i>SIAM Journal on Control and Optimization</i> , 2005 , 44, 1436-1473	1.9	10
26	On a Representation of the Limit Occupational Measures Set of a Control System with Applications to Singularly Perturbed Control Systems. <i>SIAM Journal on Control and Optimization</i> , 2004 , 43, 325-340	1.9	35
25	Convergence to convex compact sets in infinite dimensions. <i>Journal of Mathematical Analysis and Applications</i> , 2003 , 284, 471-480	1.1	4
24	Multiscale Singularly Perturbed Control Systems: Limit Occupational Measures Sets and Averaging. <i>SIAM Journal on Control and Optimization</i> , 2002 , 41, 954-974	1.9	26
23	Averaging of three time scale singularly perturbed control systems. <i>Systems and Control Letters</i> , 2001 , 42, 395-403	2.4	9
22	Control of singularly perturbed hybrid stochastic systems. <i>IEEE Transactions on Automatic Control</i> , 2001 , 46, 179-190	5.9	25
21	On Stochastic Hybrid Zero-Sum Games with Nonlinear Slow Dynamics 2001 , 129-145		
20	The Value Function of Singularly Perturbed Control Systems. <i>Applied Mathematics and Optimization</i> , 2000 , 41, 425-445	1.5	40
19	ON A CLASS OF NASH EQUILIBRIA WITH MEMORY STRATEGIES FOR NONZERO-SUM DIFFERENTIAL GAMES. <i>International Game Theory Review</i> , 2000 , 02, 173-192	0.2	1

18	Limit Occupational Measures Set for a Control System and Averaging of Singularly Perturbed Control Systems. <i>Journal of Mathematical Analysis and Applications</i> , 1999 , 233, 461-475	1.1	30
17	On asymptotic optimization of a class of nonlinear stochastic hybrid systems. <i>Mathematical Methods of Operations Research</i> , 1998 , 47, 289-315	1	7
16	Tracking Fast Trajectories Along a Slow Dynamics: A Singular Perturbations Approach. <i>SIAM Journal on Control and Optimization</i> , 1997 , 35, 1487-1507	1.9	43
15	Asymptotic optimization for a class of nonlinear stochastic hybrid systems on infinite time horizon 1997 ,		1
14	Asymptotic Optimization of a Nonlinear Hybrid System Governed by a Markov Decision Process. <i>SIAM Journal on Control and Optimization</i> , 1997 , 35, 2070-2085	1.9	18
13	Linear-quadratic tracking of coupled slow and fast targets. <i>Mathematics of Control, Signals, and Systems</i> , 1997 , 10, 1-30	1.3	5
12	On the construction of asymptotically optimal controls for singularly perturbed systems. <i>Systems and Control Letters</i> , 1997 , 30, 139-147	2.4	7
11	Limit Hamilton-Jacobi-Bellman Equations for Singularly Perturbed Zero-Sum Differential Games. <i>Journal of Mathematical Analysis and Applications</i> , 1996 , 202, 862-899	1.1	16
10	. <i>IEEE Transactions on Automatic Control</i> , 1995 , 40, 721-724	5.9	6
9	A Hybrid (Differential-Stochastic) Zero-Sum Game with a Fast Stochastic Part 1995 , 47-59		3
8	A folk theorem for dynamic games. <i>Journal of Mathematical Economics</i> , 1994 , 23, 167-178	0.6	8
7	. <i>IEEE Transactions on Automatic Control</i> , 1993 , 38, 888-903	5.9	22
6	. <i>IEEE Transactions on Automatic Control</i> , 1993 , 38, 971-975	5.9	12
5	Control of a hybrid stochastic system. <i>Systems and Control Letters</i> , 1993 , 20, 307-314	2.4	10
4	Suboptimization of Singularly Perturbed Control Systems. <i>SIAM Journal on Control and Optimization</i> , 1992 , 30, 1228-1249	1.9	70
3	Perturbation theory for mathematical programming problems. <i>Journal of Optimization Theory and Applications</i> , 1986 , 49, 389-410	1.6	7
2	Control of singularly perturbed hybrid stochastic systems		4
1	LP-related representations of Cesàro and Abel limits of optimal value functions. <i>Optimization</i> , 1-20	1.2	1

