Marco Alessandro Fuhrman

List of Publications by Year
in descending order

32 papers	607 citations	566801 15 h-index	610482 24 g-index
32 all docs	32 docs citations	32 times ranked	173 citing authors

#	Article	IF	Citations
1	Nonlinear Kolmogorov equations in infinite dimensional spaces: the backward stochastic differential equations approach and applications to optimal control. Annals of Probability, 2002, 30, 1397.	0.8	119
2	Stochastic Maximum Principle for Optimal Control of SPDEs. Applied Mathematics and Optimization, 2013, 68, 181-217.	0.8	47
3	Ergodic BSDEs and Optimal Ergodic Control in Banach Spaces. SIAM Journal on Control and Optimization, 2009, 48, 1542-1566.	1.1	45
4	Optimal control of a stochastic heat equation with boundary-noise and boundary-control. ESAIM - Control, Optimisation and Calculus of Variations, 2007, 13, 178-205.	0.7	37
5	Stochastic Equations with Delay: Optimal Control via BSDEs and Regular Solutions of Hamiltonâ€"Jacobiâ€"Bellman Equations. SIAM Journal on Control and Optimization, 2010, 48, 4624-4651.	1.1	36
6	Generalized Directional Gradients, Backward Stochastic Differential Equations and Mild Solutions of Semilinear Parabolic Equations. Applied Mathematics and Optimization, 2005, 51, 279-332.	0.8	26
7	Backward Stochastic Differential Equations and Optimal Control of Marked Point Processes. SIAM Journal on Control and Optimization, 2013, 51, 3592-3623.	1.1	25
8	Backward stochastic differential equation driven by a marked point process: An elementary approach with an application to optimal control. Annals of Applied Probability, 2016, 26, .	0.6	25
9	Long time asymptotics for fully nonlinear Bellman equations: A backward SDE approach. Stochastic Processes and Their Applications, 2016, 126, 1932-1973.	0.4	25
10	Stochastic maximum principle for optimal control of SPDEs. Comptes Rendus Mathematique, 2012, 350, 683-688.	0.1	22
11	On Filtering Equations in Infinite Dimensions. Journal of Functional Analysis, 1997, 143, 180-204.	0.7	21
12	Backward SDEs for optimal control of partially observed path-dependent stochastic systems: A control randomization approach. Annals of Applied Probability, 2018, 28, .	0.6	19
13	Stochastic Maximum Principle for Optimal Control of a Class of Nonlinear SPDEs with Dissipative Drift. SIAM Journal on Control and Optimization, 2016, 54, 341-371.	1.1	17
14	Randomized filtering and Bellman equation in Wasserstein space for partial observation control problem. Stochastic Processes and Their Applications, 2019, 129, 674-711.	0.4	17
15	Existence of Optimal Stochastic Controls and Global Solutions of Forward-Backward Stochastic Differential Equations. SIAM Journal on Control and Optimization, 2004, 43, 813-830.	1.1	16
16	On a Class of Stochastic Optimal Control Problems Related to BSDEs with Quadratic Growth. SIAM Journal on Control and Optimization, 2006, 45, 1279-1296.	1.1	16
17	Backward stochastic differential equations associated to jump Markov processes and applications. Stochastic Processes and Their Applications, 2014, 124, 289-316.	0.4	16
18	Randomized and backward SDE representation for optimal control of non-Markovian SDEs. Annals of Applied Probability, 2015, 25, .	0.6	13

#	Article	IF	Citations
19	Constrained BSDEs representation of the value function in optimal control of pure jump Markov processes. Stochastic Processes and Their Applications, 2017, 127, 1441-1474.	0.4	13
20	A class of stochastic optimal control problems in Hilbert spaces: BSDEs and optimal control laws, state constraints, conditioned processes. Stochastic Processes and Their Applications, 2003, 108, 263-298.	0.4	10
21	Filtering of continuous-time Markov chains with noise-free observation and applications. Stochastics, 2013, 85, 216-251.	0.6	9
22	Infinite horizon BSDEs in infinite dimensions with continuous driver and applications. Journal of Evolution Equations, 2006, 6, 459-484.	0.6	8
23	Backward Stochastic Differential Equations in Infinite Dimensions with Continuous Driver and Applications. Applied Mathematics and Optimization, 2007, 56, 265-302.	0.8	5
24	Stochastic maximum principle for optimal control of partial differential equations driven by white noise. Stochastics and Partial Differential Equations: Analysis and Computations, 2018, 6, 255-285.	0.5	5
25	Representation of non-Markovian optimal stopping problems by constrained BSDEs with a single jump. Electronic Communications in Probability, 2016, 21, .	0.1	3
26	Backward SDEs and infinite horizon stochastic optimal control. ESAIM - Control, Optimisation and Calculus of Variations, 2019, 25, 31.	0.7	3
27	Optimal switching problems with an infinite set of modes: An approach by randomization and constrained backward SDEs. Stochastic Processes and Their Applications, 2020, 130, 3120-3153.	0.4	3
28	Sums of linear operators of parabolic type: a priori estimates and strong solutions. Annali Di Matematica Pura Ed Applicata, 1993, 164, 229-257.	0.5	2
29	INTEGRATION BY PARTS AND SMOOTHNESS OF THE LAW FOR A CLASS OF STOCHASTIC EVOLUTION EQUATIONS. Infinite Dimensional Analysis, Quantum Probability and Related Topics, 2004, 07, 89-129.	0.3	2
30	Reflected BSDEs, optimal control and stopping for infinite-dimensional systems. ESAIM - Control, Optimisation and Calculus of Variations, 2017, 23, 1419-1445.	0.7	2
31	Linear Control Systems on Unbounded Time Intervals and Invariant Measures of Ornstein--Uhlenbeck Processes in Hilbert Spaces. SIAM Journal on Control and Optimization, 2003, 42, 1776-1794.	1.1	0
32	STOCHASTIC CONTROL AND BSDES WITH QUADRATIC GROWTH. , 2007, , .		0