Marco Alessandro Fuhrman

List of Publications by Year in Descending Order

31 papers	473 citations	13 h-index	21 g-index
32 ext. papers	533 ext. citations	1.3 avg, IF	4.03 L-index

#	Paper	IF	Citations
31	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	1.1	1
30	Backward SDEs and infinite horizon stochastic optimal control. *ESAIM - Control, Optimisation and Calculus of Variations*, **2019**, 25, 31	1	1
29	Randomized filtering and Bellman equation in Wasserstein space for partial observation control problem. *Stochastic Processes and Their Applications*, **2019**, 129, 674-711	1.1	10
28	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	0.9	4
27	Backward SDEs for optimal control of partially observed path-dependent stochastic systems: A control randomization approach. *Annals of Applied Probability*, **2018**, 28,	2	16
26	Reflected BSDEs, optimal control and stopping for infinite-dimensional systems. *ESAIM - Control, Optimisation and Calculus of Variations*, **2017**, 23, 1419-1445	1	2
25	Constrained BSDEs representation of the value function in optimal control of pure jump Markov processes. *Stochastic Processes and Their Applications*, **2017**, 127, 1441-1474	1.1	13
24	Representation of non-Markovian optimal stopping problems by constrained BSDEs with a single jump. *Electronic Communications in Probability*, **2016**, 21,	1	3
23	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	1.9	12
22	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,	2	20
21	Long time asymptotics for fully nonlinear Bellman equations: A backward SDE approach. *Stochastic Processes and Their Applications*, **2016**, 126, 1932-1973	1.1	20
20	Randomized and backward SDE representation for optimal control of non-Markovian SDEs. *Annals of Applied Probability*, **2015**, 25,	2	13
19	Backward stochastic differential equations associated to jump Markov processes and applications. *Stochastic Processes and Their Applications*, **2014**, 124, 289-316	1.1	13
18	Stochastic Maximum Principle for Optimal Control of SPDEs. *Applied Mathematics and Optimization*, **2013**, 68, 181-217	1.5	29
17	Backward Stochastic Differential Equations and Optimal Control of Marked Point Processes. *SIAM Journal on Control and Optimization*, **2013**, 51, 3592-3623	1.9	18
16	Filtering of continuous-time Markov chains with noise-free observation and applications. *Stochastics*, **2013**, 85, 216-251	0.6	6
15	Stochastic maximum principle for optimal control of SPDEs. *Comptes Rendus Mathematique*, **2012**, 350, 683-688	0.4	17

14	Stochastic Equations with Delay: Optimal Control via BSDEs and Regular Solutions of HamiltonJacobiBellman Equations. *SIAM Journal on Control and Optimization*, **2010**, 48, 4624-4651	1.9	30
13	Ergodic BSDEs and Optimal Ergodic Control in Banach Spaces. *SIAM Journal on Control and Optimization*, **2009**, 48, 1542-1566	1.9	38
12	Backward Stochastic Differential Equations in Infinite Dimensions with Continuous Driver and Applications. *Applied Mathematics and Optimization*, **2007**, 56, 265-302	1.5	4
11	Optimal control of a stochastic heat equation with boundary-noise and boundary-control. *ESAIM - Control, Optimisation and Calculus of Variations*, **2007**, 13, 178-205	1	31
10	Infinite horizon BSDEs in infinite dimensions with continuous driver and applications. *Journal of Evolution Equations*, **2006**, 6, 459-484	1.2	7
9	On a Class of Stochastic Optimal Control Problems Related to BSDEs with Quadratic Growth. *SIAM Journal on Control and Optimization*, **2006**, 45, 1279-1296	1.9	14
8	Generalized Directional Gradients, Backward Stochastic Differential Equations and Mild Solutions of Semilinear Parabolic Equations. *Applied Mathematics and Optimization*, **2005**, 51, 279-332	1.5	24
7	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	0.6	2
6	Existence of Optimal Stochastic Controls and Global Solutions of Forward-Backward Stochastic Differential Equations. *SIAM Journal on Control and Optimization*, **2004**, 43, 813-830	1.9	13
5	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	1.9	
4	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	1.1	8
3	Nonlinear Kolmogorov equations in infinite dimensional spaces: the backward stochastic differential equations approach and applications to optimal control. *Annals of Probability*, **2002**, 30, 1397	1.9	90
2	On Filtering Equations in Infinite Dimensions. *Journal of Functional Analysis*, **1997**, 143, 180-204	1.4	12
1	Sums of linear operators of parabolic type: a priori estimates and strong solutions. *Annali Di Matematica Pura Ed Applicata*, **1993**, 164, 229-257	0.8	2