Athena Picarelli

List of Publications by Year
in descending order

15 papers	117 citations	1478505 6 h-index	1281871 11 g-index
15 all docs	15 docs citations	15 times ranked	80 citing authors

#	Article	IF	Citations
1	A Patchy Dynamic Programming Scheme for a Class of Hamilton--Jacobi--Bellman Equations. SIAM Journal of Scientific Computing, 2012, 34, A2625-A2649.	2.8	38
2	State-Constrained Stochastic Optimal Control Problems via Reachability Approach. SIAM Journal on Control and Optimization, 2016, 54, 2568-2593.	2.1	18
3	Dynamic Programming and Error Estimates for Stochastic Control Problems with Maximum Cost. Applied Mathematics and Optimization, 2015, 71, 125-163.	1.6	12
4	High-order filtered schemes for time-dependent second order HJB equations. ESAIM: Mathematical Modelling and Numerical Analysis, 2018, 52, 69-97.	1.9	10
5	Probabilistic error analysis for some approximation schemes to optimal control problems. Systems and Control Letters, 2020, 137, 104619.	2.3	9
6	Optimal management of pumped hydroelectric production with state constrained optimal control. Journal of Economic Dynamics and Control, 2021, 126, 103940.	1.6	9
7	Zubov's method for controlled diffusions with state constraints. Nonlinear Differential Equations and Applications, 2015, 22, 1765-1799.	0.8	5
8	Hamilton–Jacobi–Bellman Equations. Lecture Notes in Mathematics, 2017, , 127-261.	0.2	4
9	Infinite Horizon Stochastic Optimal Control Problems with Running Maximum Cost. SIAM Journal on Control and Optimization, 2018, 56, 3296-3319.	2.1	4
10	Duality-based a posteriori error estimates for some approximation schemes for optimal investment problems. Computers and Mathematics With Applications, 2020, 79, 2099-2118.	2.7	3
11	Some regularity and convergence results for parabolic Hamilton-Jacobi-Bellman equations in bounded domains. Journal of Differential Equations, 2020, 268, 7843-7876.	2.2	2
12	A Level-Set Approach for Stochastic Optimal Control Problems Under Controlled-Loss Constraints. Journal of Optimization Theory and Applications, 2020, 186, 779-805.	1.5	2
13	Stability and convergence of second order backward differentiation schemes for parabolic Hamilton–Jacobi–Bellman equations. Numerische Mathematik, 2021, 148, 187-222.	1.9	1
14	A Hamilton-Jacobi-Bellman Approach for the Numerical Computation of Probabilistic State Constrained Reachable Sets. Springer INdAM Series, 2018, , 1-22.	0.5	0
15	On the set of robust sustainable thresholds. Natural Resource Modelling, 0, , e12334.	2.0	0