TomÃ¡s Prieto-Rumeau

List of Publications by Year
in descending order

39 papers	473 citations	687335 13 h-index	713444 21 g-index
41 all docs	41 docs citations	41 times ranked	130 citing authors

#	Article	IF	Citations
1	A survey of recent results on continuous-time Markov decision processes. Top, 2006, 14, 177-261.	1.6	66
2	Approximation of Markov decision processes with general state space. Journal of Mathematical Analysis and Applications, 2012, 388, 1254-1267.	1.0	34
3	Bias and overtaking equilibria for zero-sum continuous-time Markov games. Mathematical Methods of Operations Research, 2005, 61, 437-454.	1.0	32
4	Finite Linear Programming Approximations of Constrained Discounted Markov Decision Processes. SIAM Journal on Control and Optimization, 2013, 51, 1298-1324.	2.1	32
5	Bias Optimality for Continuous-Time Controlled Markov Chains. SIAM Journal on Control and Optimization, 2006, 45, 51-73.	2.1	30
6	SDP vs. LP Relaxations for the Moment Approach in Some Performance Evaluation Problems. Stochastic Models, 2004, 20, 439-456.	0.5	27
7	The Laurent series, sensitive discount and Blackwell optimality for continuous-time controlled Markov chains. Mathematical Methods of Operations Research, 2005, 61, 123-145.	1.0	24
8	Ergodic Control of Continuous-Time Markov Chains with Pathwise Constraints. SIAM Journal on Control and Optimization, 2008, 47, 1888-1908.	2.1	23
9	Discounted Continuous-Time Controlled Markov Chains: Convergence of Control Models. Journal of Applied Probability, 2012, 49, 1072-1090.	0.7	20
10	Approximating Ergodic Average Reward Continuous-Time Controlled Markov Chains. IEEE Transactions on Automatic Control, 2010, 55, 201-207.	5.7	19
11	Approximation of average cost Markov decision processes using empirical distributions and concentration inequalities. Stochastics, 2015, 87, 273-307.	1.1	18
12	Stochastic approximations of constrained discounted Markov decision processes. Journal of Mathematical Analysis and Applications, 2014, 413, 856-879.	1.0	15
13	Variance minimization and the overtaking optimality approach to continuous-time controlled Markov chains. Mathematical Methods of Operations Research, 2009, 70, 527-540.	1.0	13
14	The vanishing discount approach to constrained continuous-time controlled Markov chains. Systems and Control Letters, 2010, 59, 504-509.	2.3	10
15	Approximation of zero-sum continuous-time Markov games under the discounted payoff criterion. Top, 2015, 23, 799-836.	1.6	9
16	Bias and Overtaking Optimality for Continuous-Time Jump Markov Decision Processes in Polish Spaces. Journal of Applied Probability, 2008, 45, 417-429.	0.7	9
17	Bias and Overtaking Optimality for Continuous-Time Jump Markov Decision Processes in Polish Spaces. Journal of Applied Probability, 2008, 45, 417-429.	0.7	8
18	Blackwell Optimality in the Class of Markov Policies for Continuous-Time Controlled Markov Chains. Acta Applicandae Mathematicae, 2006, 92, 77-96.	1.0	7

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19	Computable approximations for continuous-time Markov decision processes on Borel spaces based on empirical measures. Journal of Mathematical Analysis and Applications, 2016, 443, 1323-1361.	1.0	7
20	Conditions for the Solvability of the Linear Programming Formulation for Constrained Discounted Markov Decision Processes. Applied Mathematics and Optimization, 2016, 74, 27-51.	1.6	7
21	Uniform ergodicity of continuous-time controlled Markov chains: A survey and new results. Annals of Operations Research, 2016, 241, 249-293.	4.1	5
22	Discrete-time control with non-constant discount factor. Mathematical Methods of Operations Research, 2020, 92, 377-399.	1.0	5
23	A De Finetti-type theorem for nonexchangeable finite-valued random variables. Journal of Mathematical Analysis and Applications, 2008, 347, 407-415.	1.0	4
24	Discrete-Time Hybrid Control in Borel Spaces. Applied Mathematics and Optimization, 2020, 81, 409-441.	1.6	4
25	De Finetti's-type results for some families of non identically distributed random variables. Electronic Journal of Probability, 2009, 14, .	1.0	4
26	Discrete-time hybrid control in Borel spaces: Average cost optimality criterion. Journal of Mathematical Analysis and Applications, 2018, 462, 1695-1713.	1.0	3
27	De Finetti-type theorems for nonexchangeable 0â€“1Ârandom variables. Test, 2011, 20, 293-310.	1.1	2
28	Approximation of two-person zero-sum continuous-time Markov games with average payoff criterion. Operations Research Letters, 2015, 43, 110-116.	0.7	2
29	Estimation of an optimal solution of a LP problem with unknown objective function. Mathematical Programming, 2004, 101, 463-478.	2.4	1
30	De Finetti-type theorems for random selection processes. Necessary and sufficient conditions. Journal of Mathematical Analysis and Applications, 2010, 365, 198-209.	1.0	1
31	Computable approximations for average Markov decision processes in continuous time. Journal of Applied Probability, 2018, 55, 571-592.	0.7	1
32	Maximizing the probability of visiting a set infinitely often for a countable state space Markov decision process. Journal of Mathematical Analysis and Applications, 2022, 505, 125639.	1.0	1
33	Central limit theorem for the estimator of the value of an optimal stopping problem. Test, 2005, 14, 215-237.	1.1	0
34	Stochastic Algorithms for the Estimation of an Optimal Solution of a LP Problem. Convergence and Central Limit Theorem. Communications in Statistics - Theory and Methods, 2008, 37, 3308-3318.	1.0	0
35	Ergodic control of continuous-time Markov chains with pathwise constraints. , 2009, , .		0
36	Discounted Continuous-Time Controlled Markov Chains: Convergence of Control Models. Journal of Applied Probability, 2012, 49, 1072-1090.	0.7	0

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37	Random assignment processes: strong law of large numbers and De Finetti theorem. Test, 2015, 24, 136-165.	1.1	0
38	Approximation of Discounted Minimax Markov Control Problems and Zero-Sum Markov Games Using Hausdorff and Wasserstein Distances. Dynamic Games and Applications, 2019, 9, 68-102.	1.9	0
39	Numerical Approximations for Discounted Continuous Time Markov Decision Processes. The IMA Volumes in Mathematics and Its Applications, 2019, , 147-171.	0.5	0