Fausto Gozzi

List of Publications by Year
in descending order

52 papers	929 citations	471061 17 h-index	500791 28 g-index
55 all docs	55 docs citations	55 times ranked	257 citing authors

#	Article	IF	Citations
1	Stochastic Optimal Control in Infinite Dimension. Probability Theory and Stochastic Modelling, 2017, , .	0.4	99
2	Pension funds with a minimum guarantee: a stochastic control approach. Finance and Stochastics, 2011, 15, 297-342.	0.7	64
3	Regularity of solutions of a second order hamilton-jacobi equation and application to a control problem. Communications in Partial Differential Equations, 1995, 20, 775-826.	1.0	54
4	Global Regular Solutions of Second Order Hamiltonâ€"Jacobi Equations in Hilbert Spaces with Locally Lipschitz Nonlinearities. Journal of Mathematical Analysis and Applications, 1996, 198, 399-443.	0.5	45
5	Second Order Hamilton--Jacobi Equations in Hilbert Spaces and Stochastic Boundary Control. SIAM Journal on Control and Optimization, 2000, 38, 400-430.	1.1	45
6	Technology adoption and accumulation in a vintage-capital model. Journal of Economics/ Zeitschrift Fur Nationalokonomie, 2001, 74, 1-38.	0.5	41
7	Solving optimal growth models with vintage capital: The dynamic programming approach. Journal of Economic Theory, 2008, 143, 331-373.	0.5	40
8	Investment in a vintage capital model. Research in Economics, 1998, 52, 159-188.	0.4	33
9	Hamiltonâ€"Jacobiâ€"Bellman Equations for the Optimal Control of the Duncanâ€"Mortensenâ€"Zakai Equation. Journal of Functional Analysis, 2000, 172, 466-510.	0.7	32
10	Regular Solutions of Second-Order Stationary Hamiltonâ€"Jacobi Equations. Journal of Differential Equations, 1996, 130, 201-234.	1.1	31
11	HJB Equations for the Optimal Control of Differential Equations with Delays and State Constraints, I: Regularity of Viscosity Solutions. SIAM Journal on Control and Optimization, 2010, 48, 4910-4937.	1.1	30
12	Growth and agglomeration in the heterogeneous space: a generalized AK approach. Journal of Economic Geography, 2019, 19, 1287-1318.	1.6	29
13	Income drawdown option with minimum guarantee. European Journal of Operational Research, 2014, 234, 610-624.	3.5	23
14	Stochastic Optimal Control with Delay in the Control I: Solving the HJB Equation through Partial Smoothing. SIAM Journal on Control and Optimization, 2017, 55, 2981-3012.	1.1	23
15	A boundary-value problem for Hamilton-Jacobi equations in hilbert spaces. Applied Mathematics and Optimization, 1991, 24, 197-220.	0.8	21
16	Existence of optimal strategies in linear multisector models. Economic Theory, 2006, 29, 25-48.	0.5	21
17	HJB Equations for the Optimal Control of Differential Equations with Delays and State Constraints, II: Verification and Optimal Feedbacks. SIAM Journal on Control and Optimization, 2011, 49, 2378-2414.	1.1	20
18	Path-dependent equations and viscosity solutions in infinite dimension. Annals of Probability, 2018, 46, .	0.8	20

#	Article	IF	Citations
19	Bellman equations associated to the optimal feedback control of stochastic Navier-Stokes equations. Communications on Pure and Applied Mathematics, 2005, 58, 671-700.	1.2	19
20	Investment/Consumption Problem in Illiquid Markets with Regime-Switching. SIAM Journal on Control and Optimization, 2014, 52, 1761-1786.	1.1	17
21	Stochastic Optimal Control with Delay in the Control II: Verification Theorem and Optimal Feedbacks. SIAM Journal on Control and Optimization, 2017, 55, 3013-3038.	1.1	16
22	ON THE DYNAMIC PROGRAMMING APPROACH FOR OPTIMAL CONTROL PROBLEMS OF PDE'S WITH AGE STRUCTURE. Mathematical Population Studies, 2004, 11, 233-270.	0.8	15
23	Endogenous growth and wave-like business fluctuations. Journal of Economic Theory, 2014, 154, 68-111.	0.5	15
24	Optimal investment models with vintage capital: Dynamic programming approach. Journal of Mathematical Economics, 2010, 46, 416-437.	0.4	14
25	Utility maximization with current utility on the wealth: regularity of solutions to the HJB equation. Finance and Stochastics, 2015, 19, 415-448.	0.7	14
26	Optimal Portfolio Choice with Path Dependent Labor Income: the Infinite Horizon Case. SIAM Journal on Control and Optimization, 2020, 58, 1906-1938.	1.1	13
27	Verification results for age-structured models of economicâ€“epidemics dynamics. Journal of Mathematical Economics, 2021, 93, 102455.	0.4	12
28	Optimal strategies in linear multisector models: Value function and optimality conditions. Journal of Mathematical Economics, 2008, 44, 55-86.	0.4	11
29	Some Results for an Optimal Control Problem with Semilinear State Equation. SIAM Journal on Control and Optimization, 1991, 29, 751-768.	1.1	9
30	Optimal consumption policies in illiquid markets. Finance and Stochastics, 2011, 15, 85-115.	0.7	9
31	Internal habits formation and optimality. Journal of Mathematical Economics, 2020, 91, 165-172.	0.4	9
32	State Constrained Control Problems in Banach Lattices and Applications. SIAM Journal on Control and Optimization, 2021, 59, 4481-4510.	1.1	8
33	Optimal portfolio choice with path dependent benchmarked labor income: A mean field model. Stochastic Processes and Their Applications, 2022, 145, 48-85.	0.4	8
34	Generically distributed investments on flexible projects and endogenous growth. Economic Theory, 2017, 63, 521-558.	0.5	7
35	Solving Internal Habit Formation Models Through Dynamic Programming in Infinite Dimension. Journal of Optimization Theory and Applications, 2017, 173, 584-611.	0.8	7
36	From firm to global-level pollution control: The case of transboundary pollution. European Journal of Operational Research, 2021, 290, 331-345.	3.5	7

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37	A dynamic theory of spatial externalities. Games and Economic Behavior, 2022, 132, 133-165.	0.4	6
38	On Dynamic Programming in Economic Models Governed by DDEs. Mathematical Population Studies, 2008, 15, 267-290.	0.8	5
39	IMPACT OF TIME ILLIQUIDITY IN A MIXED MARKET WITHOUT FULL OBSERVATION. Mathematical Finance, 2017, 27, 401-437.	0.9	5
40	A Stochastic Model of Economic Growth in Time-Space. SIAM Journal on Control and Optimization, 2022, 60, 620-651.	1.1	5
41	Mild solutions of semilinear elliptic equations in Hilbert spaces. Journal of Differential Equations, 2017, 262, 3343-3389.	1.1	4
42	Constrained Portfolio Choices in the Decumulation Phase of a Pension Plan. SSRN Electronic Journal, 0, , .	0.4	3
43	Verification theorems for stochastic optimal control problems in Hilbert spaces by means of a generalized Dynkin formula. Annals of Applied Probability, 2018, 28, .	0.6	3
44	Managing spatial linkages and geographic heterogeneity in dynamic models with transboundary pollution. Journal of Mathematical Economics, 2022, 98, 102577.	0.4	3
45	Optimal dividend payout under stochastic discounting. Mathematical Finance, 0, , .	0.9	3
46	Geographic environmental Kuznets curves: the optimal growth linear-quadratic case. Mathematical Modelling of Natural Phenomena, 2019, 14, 105.	0.9	2
47	Optimal investment with vintage capital: Equilibrium distributions. Journal of Mathematical Economics, 2021, 96, 102516.	0.4	2
48	Revisiting the Optimal Population Size Problem under Endogenous Growth: Minimal Utility Level and Finite Life. Asia-Pacific Journal of Accounting and Economics, 2011, 18, 287-305.	0.7	1
49	Optimal Investment with Vintage Capital: Equilibrium Distributions. SSRN Electronic Journal, 0, , .	0.4	1
50	Vintage Capital in the AK Growth Model: A Dynamic Programming Approach - Extended version. SSRN Electronic Journal, 0, , .	0.4	1
51	Existence of optimal strategies in linear multisector models with several consumption goods. Decisions in Economics and Finance, 2017, 40, 199-229.	1.1	0
52	Optimal Portfolio Choice with Path Dependent Labor Income: The Infinite Horizon Case. SSRN Electronic Journal, 2019, , .	0.4	0