Fausto Gozzi

List of Publications by Citations

50 papers	635 citations	15 h-index	23 g-index
55 ext. papers	759 ext. citations	1.6 avg, IF	4.26 L-index

#	Paper	IF	Citations
50	Pension funds with a minimum guarantee: a stochastic control approach. *Finance and Stochastics*, **2011**, 15, 297-342	1.9	49
49	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	1.6	46
48	Stochastic Optimal Control in Infinite Dimension. *Probability Theory and Stochastic Modelling*, **2017**,	0.8	42
47	Global Regular Solutions of Second Order Hamilton–Jacobi Equations in Hilbert Spaces with Locally Lipschitz Nonlinearities. *Journal of Mathematical Analysis and Applications*, **1996**, 198, 399-443	1.1	39
46	Technology adoption and accumulation in a vintage-capital model. *Journal of Economics/ Zeitschrift Fur Nationalokonomie*, **2001**, 74, 1-38	1	33
45	Second Order Hamilton--Jacobi Equations in Hilbert Spaces and Stochastic Boundary Control. *SIAM Journal on Control and Optimization*, **2000**, 38, 400-430	1.9	32
44	Solving optimal growth models with vintage capital: The dynamic programming approach. *Journal of Economic Theory*, **2008**, 143, 331-373	1.4	31
43	Investment in a vintage capital model. *Research in Economics*, **1998**, 52, 159-188	1	30
42	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	1.9	26
41	Regular Solutions of Second-Order Stationary Hamilton–Jacobi Equations. *Journal of Differential Equations*, **1996**, 130, 201-234	2.1	26
40	Hamilton–Jacobi–Bellman Equations for the Optimal Control of the Duncan–Mortensen–Zakai Equation. *Journal of Functional Analysis*, **2000**, 172, 466-510	1.4	24
39	Growth and agglomeration in the heterogeneous space: a generalized AK approach. *Journal of Economic Geography*, **2019**, 19, 1287-1318	3.7	18
38	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	1.9	17
37	Existence of optimal strategies in linear multisector models. *Economic Theory*, **2006**, 29, 25-48	1.2	17
36	Income drawdown option with minimum guarantee. *European Journal of Operational Research*, **2014**, 234, 610-624	5.6	15
35	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	1.9	15
34	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

33	A boundary-value problem for Hamilton-Jacobi equations in hilbert spaces. *Applied Mathematics and Optimization*, **1991**, 24, 197-220	1.5	14
32	Optimal investment models with vintage capital: Dynamic programming approach. *Journal of Mathematical Economics*, **2010**, 46, 416-437	0.6	13
31	Stochastic Optimal Control with Delay in the Control II: Verification Theorem and Optimal Feedbacks. *SIAM Journal on Control and Optimization*, **2017**, 55, 3013-3038	1.9	12
30	Bellman equations associated to the optimal feedback control of stochastic Navier-Stokes equations. *Communications on Pure and Applied Mathematics*, **2005**, 58, 671-700	2.5	12
29	Path-dependent equations and viscosity solutions in infinite dimension. *Annals of Probability*, **2018**, 46,	1.9	11
28	Endogenous growth and wave-like business fluctuations. *Journal of Economic Theory*, **2014**, 154, 68-111	1.4	11
27	Investment/Consumption Problem in Illiquid Markets with Regime-Switching. *SIAM Journal on Control and Optimization*, **2014**, 52, 1761-1786	1.9	10
26	Utility maximization with current utility on the wealth: regularity of solutions to the HJB equation. *Finance and Stochastics*, **2015**, 19, 415-448	1.9	9
25	Some Results for an Optimal Control Problem with Semilinear State Equation. *SIAM Journal on Control and Optimization*, **1991**, 29, 751-768	1.9	8
24	Optimal consumption policies in illiquid markets. *Finance and Stochastics*, **2011**, 15, 85-115	1.9	7
23	Optimal strategies in linear multisector models: Value function and optimality conditions. *Journal of Mathematical Economics*, **2008**, 44, 55-86	0.6	6
22	From firm to global-level pollution control: The case of transboundary pollution. *European Journal of Operational Research*, **2021**, 290, 331-345	5.6	5
21	Mild solutions of semilinear elliptic equations in Hilbert spaces. *Journal of Differential Equations*, **2017**, 262, 3343-3389	2.1	4
20	On Dynamic Programming in Economic Models Governed by DDEs. *Mathematical Population Studies* , **2008**, 15, 267-290	0.8	4
19	Optimal Portfolio Choice with Path Dependent Labor Income: the Infinite Horizon Case. *SIAM Journal on Control and Optimization*, **2020**, 58, 1906-1938	1.9	4
18	Generically distributed investments on flexible projects and endogenous growth. *Economic Theory*, **2017**, 63, 521-558	1.2	3
17	IMPACT OF TIME ILLIQUIDITY IN A MIXED MARKET WITHOUT FULL OBSERVATION. *Mathematical Finance*, **2017**, 27, 401-437	2.3	3
16	Solving Internal Habit Formation Models Through Dynamic Programming in Infinite Dimension. *Journal of Optimization Theory and Applications*, **2017**, 173, 584-611	1.6	3

15	Constrained Portfolio Choices in the Decumulation Phase of a Pension Plan. *SSRN Electronic Journal* , **2010**,	1	3
14	Geographic environmental Kuznets curves: the optimal growth linear-quadratic case. *Mathematical Modelling of Natural Phenomena*, **2019**, 14, 105	3	2
13	State Constrained Control Problems in Banach Lattices and Applications. *SIAM Journal on Control and Optimization*, **2021**, 59, 4481-4510	1.9	2
12	Preliminaries on Stochastic Calculus in Infinite Dimension. *Probability Theory and Stochastic Modelling*, **2017**, 1-90	0.8	2
11	Verification results for age-structured models of economic-epidemics dynamics. *Journal of Mathematical Economics*, **2021**, 93, 102455	0.6	2
10	Verification theorems for stochastic optimal control problems in Hilbert spaces by means of a generalized Dynkin formula. *Annals of Applied Probability*, **2018**, 28,	2	2
9	Optimal Investment with Vintage Capital: Equilibrium Distributions. *SSRN Electronic Journal*, **2019**,	1	1
8	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	0.6	1
7	A dynamic theory of spatial externalities. *Games and Economic Behavior*, **2022**, 132, 133-165	1.1	1
6	Managing spatial linkages and geographic heterogeneity in dynamic models with transboundary pollution. *Journal of Mathematical Economics*, **2021**, 98, 102577	0.6	1
5	Internal habits formation and optimality. *Journal of Mathematical Economics*, **2020**, 91, 165-172	0.6	1
4	Optimal investment with vintage capital: Equilibrium distributions. *Journal of Mathematical Economics*, **2021**, 96, 102516	0.6	1
3	A Stochastic Model of Economic Growth in Time-Space. *SIAM Journal on Control and Optimization*, **2022**, 60, 620-651	1.9	1
2	Optimal portfolio choice with path dependent benchmarked labor income: A mean field model. *Stochastic Processes and Their Applications*, **2022**, 145, 48-85	1.1	0
1	Existence of optimal strategies in linear multisector models with several consumption goods. *Decisions in Economics and Finance*, **2017**, 40, 199-229	0.7	