

Fausto Gozzi

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

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	A dynamic theory of spatial externalities. <i>Games and Economic Behavior</i> , 2022 , 132, 133-165	1.1	1
49	Optimal portfolio choice with path dependent benchmarked labor income: A mean field model. <i>Stochastic Processes and Their Applications</i> , 2022 , 145, 48-85	1.1	0
48	A Stochastic Model of Economic Growth in Time-Space. <i>SIAM Journal on Control and Optimization</i> , 2022 , 60, 620-651	1.9	1
47	State Constrained Control Problems in Banach Lattices and Applications. <i>SIAM Journal on Control and Optimization</i> , 2021 , 59, 4481-4510	1.9	2
46	Managing spatial linkages and geographic heterogeneity in dynamic models with transboundary pollution. <i>Journal of Mathematical Economics</i> , 2021 , 98, 102577	0.6	1
45	Verification results for age-structured models of economic-epidemics dynamics. <i>Journal of Mathematical Economics</i> , 2021 , 93, 102455	0.6	2
44	Optimal investment with vintage capital: Equilibrium distributions. <i>Journal of Mathematical Economics</i> , 2021 , 96, 102516	0.6	1
43	From firm to global-level pollution control: The case of transboundary pollution. <i>European Journal of Operational Research</i> , 2021 , 290, 331-345	5.6	5
42	Optimal Portfolio Choice with Path Dependent Labor Income: the Infinite Horizon Case. <i>SIAM Journal on Control and Optimization</i> , 2020 , 58, 1906-1938	1.9	4
41	Internal habits formation and optimality. <i>Journal of Mathematical Economics</i> , 2020 , 91, 165-172	0.6	1
40	Geographic environmental Kuznets curves: the optimal growth linear-quadratic case. <i>Mathematical Modelling of Natural Phenomena</i> , 2019 , 14, 105	3	2
39	Optimal Investment with Vintage Capital: Equilibrium Distributions. <i>SSRN Electronic Journal</i> , 2019 ,	1	1
38	Growth and agglomeration in the heterogeneous space: a generalized AK approach. <i>Journal of Economic Geography</i> , 2019 , 19, 1287-1318	3.7	18
37	Path-dependent equations and viscosity solutions in infinite dimension. <i>Annals of Probability</i> , 2018 , 46,	1.9	11
36	Verification theorems for stochastic optimal control problems in Hilbert spaces by means of a generalized Dynkin formula. <i>Annals of Applied Probability</i> , 2018 , 28,	2	2
35	Generically distributed investments on flexible projects and endogenous growth. <i>Economic Theory</i> , 2017 , 63, 521-558	1.2	3
34	IMPACT OF TIME ILLIQUIDITY IN A MIXED MARKET WITHOUT FULL OBSERVATION. <i>Mathematical Finance</i> , 2017 , 27, 401-437	2.3	3

33	Solving Internal Habit Formation Models Through Dynamic Programming in Infinite Dimension. <i>Journal of Optimization Theory and Applications</i> , 2017 , 173, 584-611	1.6	3
32	Mild solutions of semilinear elliptic equations in Hilbert spaces. <i>Journal of Differential Equations</i> , 2017 , 262, 3343-3389	2.1	4
31	Stochastic Optimal Control with Delay in the Control II: Verification Theorem and Optimal Feedbacks. <i>SIAM Journal on Control and Optimization</i> , 2017 , 55, 3013-3038	1.9	12
30	Stochastic Optimal Control with Delay in the Control I: Solving the HJB Equation through Partial Smoothing. <i>SIAM Journal on Control and Optimization</i> , 2017 , 55, 2981-3012	1.9	17
29	Existence of optimal strategies in linear multisector models with several consumption goods. <i>Decisions in Economics and Finance</i> , 2017 , 40, 199-229	0.7	
28	Stochastic Optimal Control in Infinite Dimension. <i>Probability Theory and Stochastic Modelling</i> , 2017 ,	0.8	42
27	Preliminaries on Stochastic Calculus in Infinite Dimension. <i>Probability Theory and Stochastic Modelling</i> , 2017 , 1-90	0.8	2
26	Utility maximization with current utility on the wealth: regularity of solutions to the HJB equation. <i>Finance and Stochastics</i> , 2015 , 19, 415-448	1.9	9
25	Endogenous growth and wave-like business fluctuations. <i>Journal of Economic Theory</i> , 2014 , 154, 68-111	1.4	11
24	Investment/Consumption Problem in Illiquid Markets with Regime-Switching. <i>SIAM Journal on Control and Optimization</i> , 2014 , 52, 1761-1786	1.9	10
23	Income drawdown option with minimum guarantee. <i>European Journal of Operational Research</i> , 2014 , 234, 610-624	5.6	15
22	HJB Equations for the Optimal Control of Differential Equations with Delays and State Constraints, II: Verification and Optimal Feedbacks. <i>SIAM Journal on Control and Optimization</i> , 2011 , 49, 2378-2414	1.9	15
21	Revisiting the Optimal Population Size Problem under Endogenous Growth: Minimal Utility Level and Finite Life. <i>Asia-Pacific Journal of Accounting and Economics</i> , 2011 , 18, 287-305	0.6	1
20	Optimal consumption policies in illiquid markets. <i>Finance and Stochastics</i> , 2011 , 15, 85-115	1.9	7
19	Pension funds with a minimum guarantee: a stochastic control approach. <i>Finance and Stochastics</i> , 2011 , 15, 297-342	1.9	49
18	Constrained Portfolio Choices in the Decumulation Phase of a Pension Plan. <i>SSRN Electronic Journal</i> , 2010 ,	1	3
17	HJB Equations for the Optimal Control of Differential Equations with Delays and State Constraints, I: Regularity of Viscosity Solutions. <i>SIAM Journal on Control and Optimization</i> , 2010 , 48, 4910-4937	1.9	26
16	Optimal investment models with vintage capital: Dynamic programming approach. <i>Journal of Mathematical Economics</i> , 2010 , 46, 416-437	0.6	13

15	Solving optimal growth models with vintage capital: The dynamic programming approach. <i>Journal of Economic Theory</i> , 2008 , 143, 331-373	1.4	31
14	On Dynamic Programming in Economic Models Governed by DDEs. <i>Mathematical Population Studies</i> , 2008 , 15, 267-290	0.8	4
13	Optimal strategies in linear multisector models: Value function and optimality conditions. <i>Journal of Mathematical Economics</i> , 2008 , 44, 55-86	0.6	6
12	Existence of optimal strategies in linear multisector models. <i>Economic Theory</i> , 2006 , 29, 25-48	1.2	17
11	Bellman equations associated to the optimal feedback control of stochastic Navier-Stokes equations. <i>Communications on Pure and Applied Mathematics</i> , 2005 , 58, 671-700	2.5	12
10	ON THE DYNAMIC PROGRAMMING APPROACH FOR OPTIMAL CONTROL PROBLEMS OF PDE'S WITH AGE STRUCTURE. <i>Mathematical Population Studies</i> , 2004 , 11, 233-270	0.8	15
9	Technology adoption and accumulation in a vintage-capital model. <i>Journal of Economics/ Zeitschrift Fur Nationalokonomie</i> , 2001 , 74, 1-38	1	33
8	Hamilton-Jacobi-Bellman Equations for the Optimal Control of the Duncan-Mortensen-Zakai Equation. <i>Journal of Functional Analysis</i> , 2000 , 172, 466-510	1.4	24
7	Second Order Hamilton--Jacobi Equations in Hilbert Spaces and Stochastic Boundary Control. <i>SIAM Journal on Control and Optimization</i> , 2000 , 38, 400-430	1.9	32
6	Investment in a vintage capital model. <i>Research in Economics</i> , 1998 , 52, 159-188	1	30
5	Regular Solutions of Second-Order Stationary Hamilton-Jacobi Equations. <i>Journal of Differential Equations</i> , 1996 , 130, 201-234	2.1	26
4	Global Regular Solutions of Second Order Hamilton-Jacobi Equations in Hilbert Spaces with Locally Lipschitz Nonlinearities. <i>Journal of Mathematical Analysis and Applications</i> , 1996 , 198, 399-443	1.1	39
3	Regularity of solutions of a second order hamilton-jacobi equation and application to a control problem. <i>Communications in Partial Differential Equations</i> , 1995 , 20, 775-826	1.6	46
2	A boundary-value problem for Hamilton-Jacobi equations in hilbert spaces. <i>Applied Mathematics and Optimization</i> , 1991 , 24, 197-220	1.5	14
1	Some Results for an Optimal Control Problem with Semilinear State Equation. <i>SIAM Journal on Control and Optimization</i> , 1991 , 29, 751-768	1.9	8