

# Instantaneous Control of Brownian Motion

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Impulse Control of Brownian Motion. Mathematics of Operations Research, 1983, 8, 454-466.	1.3	196
2	Storage model with discontinuous holding cost. Stochastic Processes and Their Applications, 1984, 18, 291-300.	0.9	3
3	Average Optimal Singular Control and a Related Stopping Problem. Mathematics of Operations Research, 1985, 10, 63-81.	1.3	58
4	On optimal correction problems with partial information. Stochastic Analysis and Applications, 1985, 3, 63-92.	1.5	11
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6	Connections Between Optimal Stopping and Singular Stochastic Control II. Reflected Follower Problems. SIAM Journal on Control and Optimization, 1985, 23, 433-451.	2.1	95
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10	Singular Control of Multidimensional Brownian Motion â€. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 1987, 20, 221-224.	0.4	0
11	Singular stochastic control and optimal stopping. Stochastics, 1987, 21, 1-40.	0.6	17
12	Nearly Optimal Singular Controls for Wideband Noise Driven Systems. SIAM Journal on Control and Optimization, 1988, 26, 569-591.	2.1	29
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14	A Diffusion Model for Optimal Portfolio Selection in the Presence of Brokerage Fees. Mathematics of Operations Research, 1988, 13, 277-294.	1.3	168
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25	Dynamic Equilibrium and the Real Exchange Rate in a Spatially Separated World. Review of Financial Studies, 1992, 5, 153-180.	6.8	526
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66	The Term Structure with Semi-credible Targeting. <i>Journal of Finance</i> , 2003, 58, 839-865.	5.1	26
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70	The Conditional Probability Density Function for a Reflected Brownian Motion. <i>Computational Economics</i> , 2004, 24, 185-207.	2.6	24
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79	Existence of optimal controls for singular control problems with state constraints. <i>Annals of Applied Probability</i> , 2006, 16, 2235.	1.3	19
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84	Firm Regulation and Profit Sharing: A Real Option Approach. <i>B E Journal of Economic Analysis and Policy</i> , 2007, 7, .	0.9	109
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89	Optimal control of a high-volume assemble-to-order system with maximum leadtime quotation and expediting. <i>Queueing Systems</i> , 2008, 60, 1-69.	0.9	30
90	Solving Singular Control from Optimal Switching. <i>Asia-Pacific Financial Markets</i> , 2008, 15, 25-45.	2.4	1

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101	Optimal financing and dividend control of the insurance company with fixed and proportional transaction costs. <i>Insurance: Mathematics and Economics</i> , 2009, 44, 88-94.	1.2	59
102	A Class of Singular Control Problems and the Smooth Fit Principle. <i>SIAM Journal on Control and Optimization</i> , 2009, 47, 3076-3099.	2.1	17
103	Smooth Fit Principle for Impulse Control of Multidimensional Diffusion Processes. <i>SIAM Journal on Control and Optimization</i> , 2009, 48, 594-617.	2.1	31
104	A new formulation of strategic interactions in a fluctuating market. <i>International Journal of Operational Research</i> , 2009, 6, 125.	0.2	1
105	Irreversible capital accumulation under interest rate uncertainty. <i>Mathematical Methods of Operations Research</i> , 2010, 72, 249-271.	1.0	10
106	Optimal Control and Equilibrium Behavior of Production-Inventory Systems. <i>Management Science</i> , 2010, 56, 1362-1379.	4.1	34
107	Impulse Control of Multidimensional Jump Diffusions. <i>SIAM Journal on Control and Optimization</i> , 2010, 48, 5276-5293.	2.1	54
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159	Uncertainty, hiring and firing costs, and the determinants of profit-sharing rules. <i>Managerial and Decision Economics</i> , 2021, 42, 185-197.	2.5	0
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