Yuecai Han

List of Publications by Citations

21 papers	131 citations	6 h-index	11 g-index
22 ext. papers	167 ext. citations	1.4 avg, IF	2.65 L-index

#	Paper	IF	Citations
21	Maximum Principle for Backward Doubly Stochastic Control Systems with Applications. *SIAM Journal on Control and Optimization*, **2010**, 48, 4224-4241	1.9	30
20	Degenerate lower-dimensional tori in Hamiltonian systems. *Journal of Differential Equations*, **2006**, 227, 670-691	2.1	30
19	Invariant Tori in Hamiltonian Systems with High Order Proper Degeneracy. *Annales Henri Poincare*, **2010**, 10, 1419-1436	1.2	25
18	Periodic solutions of Fokker–Planck equations. *Journal of Differential Equations*, **2017**, 263, 285-298	2.1	12
17	Maximum Principle for General Controlled Systems Driven by Fractional Brownian Motions. *Applied Mathematics and Optimization*, **2013**, 67, 279-322	1.5	10
16	The threshold of a stochastic SIQS epidemic model. *Advances in Difference Equations*, **2014**, 2014, 320	3.6	6
15	Arnold's theorem on properly degenerate systems with the Rüssmann nondegeneracy. *Science in China Series A: Mathematics*, **2005**, 48, 1656		4
14	Persistence of lower-dimensional hyperbolic invariant tori for generalized Hamiltonian systems. *Journal of Mathematical Analysis and Applications*, **2006**, 322, 251-275	1.1	4
13	A closed-form pricing formula for variance swaps under MRGV asicek model. *Computational and Applied Mathematics*, **2019**, 38, 1	2.4	3
12	Stochastic linear quadratic optimal control problem for systems driven by fractional Brownian motions. *Optimal Control Applications and Methods*, **2019**, 40, 900-913	1.7	2
11	Solutions to BSDEs driven by both fractional Brownian motions and the underlying standard Brownian Motions. *Acta Mathematica Scientia*, **2018**, 38, 681-694	0.7	2
10	Mild solution to parabolic Anderson model in Gaussian and Poisson potential. *Journal of Mathematical Physics*, **2013**, 54, 103503	1.2	1
9	Existence of time-periodic weak solutions to the stochastic Navier-Stokes equations around a moving body. *Journal of Mathematical Physics*, **2013**, 54, 123101	1.2	1
8	Pricing double volatility barriers option under stochastic volatility. *Stochastics*, **2021**, 93, 625-645	0.6	1
7	Periodic Solutions of Stochastic Functional Differential Equations with Jumps Via Viability. *Journal of Dynamics and Differential Equations*,1	1.3	0
6	PRICING PERPETUAL TIMER OPTION UNDER THE STOCHASTIC VOLATILITY MODEL OF HULL–WHITE. *ANZIAM Journal*, **2017**, 58, 406-416	0.5	
5	Exit Problems as the Generalized Solutions of Dirichlet Problems. *SIAM Journal on Control and Optimization*, **2019**, 57, 2392-2414	1.9	

List of Publications

4	Asian Option Pricing under an Uncertain Volatility Model. *Mathematical Problems in Engineering*, **2020**, 2020, 1-10	1.1
3	Maximum Principle of Discrete Stochastic Control System Driven by Both Fractional Noise and White Noise. *Discrete Dynamics in Nature and Society*, **2020**, 2020, 1-10	1.1
2	Calibrating fractional Vasicek model. *Communications in Statistics - Theory and Methods*,1-15	0.5
1	OPTION PRICING UNDER THE FRACTIONAL STOCHASTIC VOLATILITY MODEL. *ANZIAM Journal*, **2021**, 63, 123-142	0.5