Ying Hu

List of Publications by Year in Descending Order

71 papers	2,542 citations	25 h-index	49 g-index
77 ext. papers	2,902 ext. citations	1.3 avg, IF	5.28 L-index

#	Paper	IF	Citations
71	Constrained stochastic LQ control on infinite time horizon with regime switching. *ESAIM - Control, Optimisation and Calculus of Variations*, **2022**, 28, 5	1	
70	Backward Stackelberg Differential Game with Constraints: A Mixed Terminal-Perturbation and Linear-Quadratic Approach. *SIAM Journal on Control and Optimization*, **2022**, 60, 1488-1518	1.9	
69	Consistent investment of sophisticated rank-dependent utility agents in continuous time. *Mathematical Finance*, **2021**, 31, 1056-1095	2.3	2
68	Anticipated backward stochastic differential equations with quadratic growth. *Journal of Differential Equations*, **2021**, 270, 1298-1331	2.1	2
67	Well-posedness of scalar BSDEs with sub-quadratic generators and related PDEs. *Stochastic Processes and Their Applications*, **2021**, 131, 21-50	1.1	0
66	Forward and backward stochastic differential equations with normal constraints in law. *Stochastic Processes and Their Applications*, **2020**, 130, 7021-7097	1.1	4
65	Systems of Ergodic BSDEs Arising in Regime Switching Forward Performance Processes. *SIAM Journal on Control and Optimization*, **2020**, 58, 2503-2534	1.9	1
64	Ergodic BSDE with unbounded and multiplicative underlying diffusion and application to large time behaviour of viscosity solution of HJB equation. *Stochastic Processes and Their Applications*, **2019**, 129, 4009-4050	1.1	1
63	Stochastic partial differential equations driven by space-time fractional noises. *Stochastics and Dynamics*, **2019**, 19, 1950012	0.8	1
62	Existence and uniqueness of solution to scalar BSDEs with $Lexp (mu sqrt{2log (1+L)})$-integrable terminal values: the critical case. *Electronic Communications in Probability*, **2019**, 24,	1	3
61	An ergodic BSDE approach to forward entropic risk measures: representation and large-maturity behavior. *Finance and Stochastics*, **2019**, 23, 239-273	1.9	12
60	BSDEs with mean reflection. *Annals of Applied Probability*, **2018**, 28,	2	14
59	Quadratic backward stochastic differential equations driven by G-Brownian motion: Discrete solutions and approximation. *Stochastic Processes and Their Applications*, **2018**, 128, 3724-3750	1.1	10
58	Stochastic maximum principle for optimal control of partial differential equations driven by white noise. *Stochastics and Partial Differential Equations: Analysis and Computations*, **2018**, 6, 255-285	0.9	4
57	Existence of solution to scalar BSDEs with $Lexp{left (!!sqrt {{2over lambda }log {(1+L)}},right)} $-integrable terminal values. *Electronic Communications in Probability*, **2018**, 23,	1	6
56	Linear-Quadratic-Gaussian Mixed Mean-Field Games with Heterogeneous Input Constraints. *SIAM Journal on Control and Optimization*, **2018**, 56, 2835-2877	1.9	11
55	Uniqueness of solution to scalar BSDEs with $Lexp{left (mu sqrt {2log {(1+L)}},right)} $-integrable terminal values. *Electronic Communications in Probability*, **2018**, 23,	1	4

54	Quadratic BSDEs with mean reflection. *Mathematical Control and Related Fields*, **2018**, 8, 721-738	1.5	3
53	Linear quadratic mean field game with control input constraint. *ESAIM - Control, Optimisation and Calculus of Variations*, **2018**, 24, 901-919	1	13
52	Time-Inconsistent Stochastic Linear-Quadratic Control: Characterization and Uniqueness of Equilibrium. *SIAM Journal on Control and Optimization*, **2017**, 55, 1261-1279	1.9	66
51	A Probabilistic Approach to Large Time Behaviour of Viscosity Solutions of Parabolic Equations with Neumann Boundary Conditions. *Applied Mathematics and Optimization*, **2016**, 74, 345-374	1.5	7
50	Multi-dimensional backward stochastic differential equations of diagonally quadratic generators. *Stochastic Processes and Their Applications*, **2016**, 126, 1066-1086	1.1	41
49	Non-zero sum quadratic differential game of BSDEs and multi-dimensional diagonally quadratic BSDE. *IFAC-PapersOnLine*, **2016**, 49, 308-309	0.7	2
48	Wong�akai approximations of backward doubly stochastic differential equations. *Stochastic Processes and Their Applications*, **2015**, 125, 4375-4404	1.1	2
47	On the uniqueness of solutions to quadratic BSDEs with convex generators and unbounded terminal conditions: The critical case. *Discrete and Continuous Dynamical Systems*, **2015**, 35, 5273-5283	2	10
46	Switching game of backward stochastic differential equations and associated system of obliquely reflected backward stochastic differential equations. *Discrete and Continuous Dynamical Systems*, **2015**, 35, 5447-5465	2	8
45	Time-Inconsistent Stochastic LinearrQuadratic Control: Characterization and Uniqueness of Equilibrium. *SSRN Electronic Journal*, **2015**,	1	1
44	A Probabilistic Approach to Large Time Behavior of Mild Solutions of HJB Equations in Infinite Dimension. *SIAM Journal on Control and Optimization*, **2015**, 53, 378-398	1.9	19
43	BMO martingales and positive solutions of heat equations. *Mathematical Control and Related Fields*, **2015**, 5, 453-473	1.5	0
42	Forward�ackward systems for expected utility maximization. *Stochastic Processes and Their Applications*, **2014**, 124, 1813-1848	1.1	18
41	Stochastic Maximum Principle for Optimal Control of SPDEs. *Applied Mathematics and Optimization*, **2013**, 68, 181-217	1.5	29
40	Ergodic BSDEs Driven by Markov Chains. *SIAM Journal on Control and Optimization*, **2013**, 51, 4138-4168	1.9	12
39	Time-Inconsistent Stochastic Linear--Quadratic Control. *SIAM Journal on Control and Optimization*, **2012**, 50, 1548-1572	1.9	138
38	Stochastic maximum principle for optimal control of SPDEs. *Comptes Rendus Mathematique*, **2012**, 350, 683-688	0.4	17
37	On the uniqueness of solutions to quadratic BSDEs with convex generators and unbounded terminal conditions. *Annales De Linstitut Henri Poincare (B) Probability and Statistics*, **2011**, 47,	1.3	51

36	Stochastic representation for solutions of Isaacs-type integral-partial differential equations. *Stochastic Processes and Their Applications*, **2011**, 121, 2715-2750	1.1	18
35	Backward SDEs with superquadratic growth. *Probability Theory and Related Fields*, **2011**, 150, 145-192	1.4	48
34	Ergodic BSDEs under weak dissipative assumptions. *Stochastic Processes and Their Applications*, **2011**, 121, 407-426	1.1	39
33	Some New BSDE Results for an Infinite-Horizon Stochastic Control Problem **2011**, 367-395		9
32	OPTIMAL CONSUMPTION AND INVESTMENT IN INCOMPLETE MARKETS WITH GENERAL CONSTRAINTS. *Stochastics and Dynamics*, **2011**, 11, 283-299	0.8	25
31	Probabilistic interpretation of a coupled system of Hamilton-Jacobi-Bellman equations. *Journal of Evolution Equations*, **2010**, 10, 529-549	1.2	4
30	Multi-dimensional BSDE with oblique reflection and optimal switching. *Probability Theory and Related Fields*, **2010**, 147, 89-121	1.4	68
29	Ergodic BSDEs and Optimal Ergodic Control in Banach Spaces. *SIAM Journal on Control and Optimization*, **2009**, 48, 1542-1566	1.9	38
28	Quadratic BSDEs with convex generators and unbounded terminal conditions. *Probability Theory and Related Fields*, **2008**, 141, 543-567	1.4	143
27	Representation theorems for quadratic . *Stochastic Processes and Their Applications*, **2008**, 118, 1518-1551	1.1	25
26	Backward Stochastic Differential Equations in Infinite Dimensions with Continuous Driver and Applications. *Applied Mathematics and Optimization*, **2007**, 56, 265-302	1.5	4
25	BSDE on an infinite horizon and elliptic PDEs in infinite dimension. *Nonlinear Differential Equations and Applications*, **2007**, 14, 825-846	0.8	23
24	Infinite horizon BSDEs in infinite dimensions with continuous driver and applications. *Journal of Evolution Equations*, **2006**, 6, 459-484	1.2	7
23	Simulation of conditioned diffusion and application to parameter estimation. *Stochastic Processes and Their Applications*, **2006**, 116, 1660-1675	1.1	45
22	On a Class of Stochastic Optimal Control Problems Related to BSDEs with Quadratic Growth. *SIAM Journal on Control and Optimization*, **2006**, 45, 1279-1296	1.9	14
21	On the comparison theorem for multidimensional BSDEs. *Comptes Rendus Mathematique*, **2006**, 343, 135-140	0.4	39
20	BSDE with quadratic growth and unbounded terminal value. *Probability Theory and Related Fields*, **2006**, 136, 604-618	1.4	154
19	Constrained Stochastic LQ Control with Random Coefficients, and Application to Portfolio Selection. *SIAM Journal on Control and Optimization*, **2005**, 44, 444-466	1.9	56

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18	Utility maximization in incomplete markets. *Annals of Applied Probability*, **2005**, 15, 1691	2	201
17	On Jensen's inequality for g-expectation and for nonlinear expectation. *Archiv Der Mathematik*, **2005**, 85, 572-580	0.4	19
16	PARTIAL EQUILIBRIUM AND MARKET COMPLETION. *International Journal of Theoretical and Applied Finance*, **2005**, 08, 483-508	0.5	8
15	Nonlinear Feynman–Kac formula and discrete-functional-type BSDEs with continuous coefficients. *Stochastic Processes and Their Applications*, **2004**, 112, 23-51	1.1	11
14	Lp solutions of backward stochastic differential equations. *Stochastic Processes and Their Applications*, **2003**, 108, 109-129	1.1	206
13	Indefinite Stochastic Riccati Equations. *SIAM Journal on Control and Optimization*, **2003**, 42, 123-137	1.9	40
12	Filtration-consistent nonlinear expectations and related g-expectations. *Probability Theory and Related Fields*, **2002**, 123, 1-27	1.4	130
11	On semi-linear degenerate backward stochastic partial differential equations. *Probability Theory and Related Fields*, **2002**, 123, 381-411	1.4	55
10	A general converse comparison theorem for backward stochastic differential equations. *Comptes Rendus Mathematique*, **2001**, 333, 577-581		18
9	A Converse Comparison Theorem for BSDEs and Related Properties of g-Expectation. *Electronic Communications in Probability*, **2000**, 5, 101	1	95
8	On the solution of forward–backward SDEs with monotone and continuous coefficients. *Nonlinear Analysis: Theory, Methods & Applications*, **2000**, 42, 1-12	1.3	12
7	Probabilistic approach to singular perturbations of semilinear and quasilinear parabolic PDEs. *Nonlinear Analysis: Theory, Methods & Applications*, **1999**, 35, 815-831	1.3	8
6	Stability of BSDEs with Random Terminal Time and Homogenization of Semilinear Elliptic PDEs. *Journal of Functional Analysis*, **1998**, 155, 455-494	1.4	64
5	Probabilistic approach to homogenizations of systems of quasilinear parabolic PDEs with periodic structures. *Nonlinear Analysis: Theory, Methods & Applications*, **1998**, 32, 609-619	1.3	23
4	Pricing of American Contingent Claims with Jump Stock Price and Constrained Portfolios. *Mathematics of Operations Research*, **1998**, 23, 177-203	1.5	11
3	Solution of forward-backward stochastic differential equations. *Probability Theory and Related Fields*, **1995**, 103, 273-283	1.4	206
2	Adapted solution of a backward semilinear stochastic evolution equation. *Stochastic Analysis and Applications*, **1991**, 9, 445-459	1.1	110
1	Maximum principle for semilinear stochastic evolution control systems. *Stochastic and Stochastics Reports*, **1990**, 33, 159-180		54