Ruimeng Hu

List of Publications by Year
in descending order

14 papers	128 citations	1478505 6 h-index	1372567 10 g-index
14 all docs	14 docs citations	14 times ranked	64 citing authors

#	Article	IF	Citations
1	Sub- and Supersolution Approach to Accuracy Analysis of Portfolio Optimization Asymptotics in Multiscale Stochastic Factor Markets. SIAM Journal on Financial Mathematics, 2022, 13, 109-128.	1.3	0
2	Convergence of deep fictitious play for stochastic differential games. Frontiers of Mathematical Finance, 2022, 1, 287.	0.7	7
3	Recurrent neural networks for stochastic control problems with delay. Mathematics of Control, Signals, and Systems, 2021, 33, 775-795.	2.3	9
4	Deep fictitious play for stochastic differential games. Communications in Mathematical Sciences, 2021, 19, 325-353.	1.0	12
5	Multiscale Asymptotic Analysis for Portfolio Optimization under Stochastic Environment. Multiscale Modeling and Simulation, 2020, 18, 1318-1342.	1.6	4
6	Deep learning for ranking response surfaces with applications to optimal stopping problems. Quantitative Finance, 2020, 20, 1567-1581.	1.7	6
7	Optimal portfolio under fractional stochastic environment. Mathematical Finance, 2019, 29, 697-734.	1.8	20
8	Optimal Portfolio under Fast Mean-Reverting Fractional Stochastic Environment. SIAM Journal on Financial Mathematics, 2018, 9, 564-601.	1.3	23
9	Systemic risk and optimal fee for central clearing counterparty under partial netting. Operations Research Letters, 2018, 46, 306-311.	0.7	4
10	Portfolio Optimization under Fast Mean-Reverting and Rough Fractional Stochastic Environment. Applied Mathematical Finance, 2018, 25, 361-388.	1.2	2
11	Asymptotic Optimal Portfolio in Fast Mean-Reverting Stochastic Environments. , 2018, , .		3
12	Asymptotic Optimal Strategy for Portfolio Optimization in a Slowly Varying Stochastic Environment. SIAM Journal on Control and Optimization, 2017, 55, 1990-2023.	2.1	17
13	Sequential Design for Ranking Response Surfaces. SIAM-ASA Journal on Uncertainty Quantification, 2017, 5, 212-239.	2.0	19
14	Local martingale solutions and pathwise uniqueness for the three-dimensional stochastic inviscid primitive equations. Stochastics and Partial Differential Equations: Analysis and Computations, 0, , .	0.9	2