Yi Zhang

List of Publications by Year in descending order

39 papers	310 citations	840776 11 h-index	940533 16 g-index
40 all docs	40 docs citations	40 times ranked	105 citing authors

#	Article	IF	Citations
1	Discounted Continuous-Time Markov Decision Processes with Unbounded Rates: The Convex Analytic Approach. SIAM Journal on Control and Optimization, 2011, 49, 2032-2061.	2.1	46
2	Infinite horizon optimal impulsive control with applications to Internet congestion control. International Journal of Control, 2015, 88, 703-716.	1.9	26
3	Continuous-Time Markov Decision Processes with Exponential Utility. SIAM Journal on Control and Optimization, 2017, 55, 2636-2660.	2.1	22
4	Hitting Times in Markov Chains with Restart and their Application to Network Centrality. Methodology and Computing in Applied Probability, 2018, 20, 1173-1188.	1.2	17
5	Discounted continuous-time Markov decision processes with unbounded rates and randomized history-dependent policies: the dynamic programming approach. 4or, 2014, 12, 49-75.	1.6	16
6	The Transformation Method for Continuous-Time Markov Decision Processes. Journal of Optimization Theory and Applications, 2012, 154, 691-712.	1.5	15
7	Markov Processes with Restart. Journal of Applied Probability, 2013, 50, 960-968.	0.7	14
8	Continuous-Time Markov Decision Processes. Probability Theory and Stochastic Modelling, 2020, , .	0.4	14
9	Finite horizon risk-sensitive continuous-time Markov decision processes with unbounded transition and cost rates. 4or, 2019, 17, 427-442.	1.6	13
10	On Risk-Sensitive Piecewise Deterministic Markov Decision Processes. Applied Mathematics and Optimization, 2020, 81, 685-710.	1.6	13
11	Accuracy of fluid approximations to controlled birth-and-death processes: absorbing case. Mathematical Methods of Operations Research, 2011, 73, 159-187.	1.0	11
12	Convex analytic approach to constrained discounted Markov decision processes with non-constant discount factors. Top, 2013, 21, 378-408.	1.6	11
13	Optimal Impulse Control of Dynamical Systems. SIAM Journal on Control and Optimization, 2019, 57, 2720-2752.	2.1	9
14	On the First Passage g-Mean-Variance Optimality for Discounted Continuous-Time Markov Decision Processes. SIAM Journal on Control and Optimization, 2015, 53, 1406-1424.	2.1	8
15	Absorbing Continuous-Time Markov Decision Processes with Total Cost Criteria. Advances in Applied Probability, 2013, 45, 490-519.	0.7	7
16	Average Optimality for Continuous-Time Markov Decision Processes Under Weak Continuity Conditions. Journal of Applied Probability, 2014, 51, 954-970.	0.7	7
17	Absorbing Continuous-Time Markov Decision Processes with Total Cost Criteria. Advances in Applied Probability, 2013, 45, 490-519.	0.7	6
18	First Passage Optimality for Continuous-Time Markov Decision Processes With Varying Discount Factors and History-Dependent Policies. IEEE Transactions on Automatic Control, 2014, 59, 163-174.	5.7	6

#	Article	IF	Citations
19	Convergence of trajectories and optimal buffer sizing for MIMD congestion control. Computer Communications, 2010, 33, 149-159.	5.1	5
20	Constrained total undiscounted continuous-time Markov decision processes. Bernoulli, 2017, 23, .	1.3	5
21	Average Optimality for Continuous-Time Markov Decision Processes Under Weak Continuity Conditions. Journal of Applied Probability, 2014, 51, 954-970.	0.7	4
22	Constrained Continuous-Time Markov Decision Processes on the Finite Horizon. Applied Mathematics and Optimization, 2017, 75, 317-341.	1.6	4
23	Asymptotic Fluid Optimality and Efficiency of the Tracking Policy for Bandwidth-Sharing Networks. Journal of Applied Probability, 2011, 48, 90-113.	0.7	3
24	On the Accuracy of Fluid Approximations to a Class of Inventory-Level-Dependent EOQ and EPQ Models. Advances in Operations Research, 2011, 2011, 1-23.	0.4	3
25	Impulsive Control for G-AIMD Dynamics with Relaxed and Hard Constraints. , 2018, , .		3
26	On Reducing a Constrained Gradual-Impulsive Control Problem for a Jump Markov Model to a Model with Gradual Control Only. SIAM Journal on Control and Optimization, 2020, 58, 192-214.	2.1	3
27	Aggregated occupation measures and linear programming approach to constrained impulse control problems. Journal of Mathematical Analysis and Applications, 2021, 499, 125070.	1.0	3
28	Optimality of Mixed Policies for Average Continuous-Time Markov Decision Processes with Constraints. Mathematics of Operations Research, 2016, 41, 1276-1296.	1.3	2
29	Zero-sum continuous-time Markov pure jump game over a fixed duration. Journal of Mathematical Analysis and Applications, 2017, 452, 1194-1208.	1.0	2
30	On the Nonexplosion and Explosion for Nonhomogeneous Markov Pure Jump Processes. Journal of Theoretical Probability, 2018, 31, 1322-1355.	0.8	2
31	Linear programming approach to optimal impulse control problems with functional constraints. Journal of Mathematical Analysis and Applications, 2021, 496, 124817.	1.0	2
32	A useful technique for piecewise deterministic Markov decision processes. Operations Research Letters, 2021, 49, 55-61.	0.7	2
33	On gradual-impulse control of continuous-time Markov decision processes with exponential utility. Advances in Applied Probability, 2021, 53, 301-334.	0.7	2
34	Asymptotic Fluid Optimality and Efficiency of the Tracking Policy for Bandwidth-Sharing Networks. Journal of Applied Probability, 2011, 48, 90-113.	0.7	2
35	Markov decision processes with iterated coherent risk measures. International Journal of Control, 2014, , 1-8.	1.9	1
36	Gradual-Impulsive Control for Continuous-Time Markov Decision Processes with Total Undiscounted Costs and Constraints: Linear Programming Approach via a Reduction Method. SIAM Journal on Control and Optimization, 2022, 60, 1892-1917.	2.1	1

#	Article	IF	Citations
37	Note on discounted continuous-time Markov decision processes with a lower bounding function. Journal of Applied Probability, 2017, 54, 1071-1088.	0.7	0
38	On Finite Approximations to Markov Decision Processes with Recursive and Nonlinear Discounting. Emergence, Complexity and Computation, 2021, , 221-247.	0.3	0
39	Fluid Approximations to Markov Decision Processes with Local Transitions. , 2012, , 225-238.		0