

# Yi Zhang

## List of Publications by Citations

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39  
papers

230  
citations

9  
h-index

13  
g-index

40  
ext. papers

285  
ext. citations

1.3  
avg, IF

4.01  
L-index

#	Paper	IF	Citations
39	Discounted Continuous-Time Markov Decision Processes with Unbounded Rates: The Convex Analytic Approach. <i>SIAM Journal on Control and Optimization</i> , <b>2011</b> , 49, 2032-2061	1.9	38
38	Infinite horizon optimal impulsive control with applications to Internet congestion control. <i>International Journal of Control</i> , <b>2015</b> , 88, 703-716	1.5	21
37	Continuous-Time Markov Decision Processes with Exponential Utility. <i>SIAM Journal on Control and Optimization</i> , <b>2017</b> , 55, 2636-2660	1.9	15
36	The Transformation Method for Continuous-Time Markov Decision Processes. <i>Journal of Optimization Theory and Applications</i> , <b>2012</b> , 154, 691-712	1.6	14
35	Discounted continuous-time Markov decision processes with unbounded rates and randomized history-dependent policies: the dynamic programming approach. <i>4or</i> , <b>2014</b> , 12, 49-75	1.4	12
34	Accuracy of fluid approximations to controlled birth-and-death processes: absorbing case. <i>Mathematical Methods of Operations Research</i> , <b>2011</b> , 73, 159-187	1	11
33	Hitting Times in Markov Chains with Restart and their Application to Network Centrality. <i>Methodology and Computing in Applied Probability</i> , <b>2018</b> , 20, 1173-1188	0.6	9
32	Convex analytic approach to constrained discounted Markov decision processes with non-constant discount factors. <i>Top</i> , <b>2013</b> , 21, 378-408	1.3	9
31	Markov Processes with Restart. <i>Journal of Applied Probability</i> , <b>2013</b> , 50, 960-968	0.8	9
30	On Risk-Sensitive Piecewise Deterministic Markov Decision Processes. <i>Applied Mathematics and Optimization</i> , <b>2020</b> , 81, 685-710	1.5	9
29	Optimal Impulse Control of Dynamical Systems. <i>SIAM Journal on Control and Optimization</i> , <b>2019</b> , 57, 2720-2752	1.9	8
28	Finite horizon risk-sensitive continuous-time Markov decision processes with unbounded transition and cost rates. <i>4or</i> , <b>2019</b> , 17, 427-442	1.4	8
27	First Passage Optimality for Continuous-Time Markov Decision Processes With Varying Discount Factors and History-Dependent Policies. <i>IEEE Transactions on Automatic Control</i> , <b>2014</b> , 59, 163-174	5.9	6
26	On the First Passage $\mathbb{E}$ -Mean-Variance Optimality for Discounted Continuous-Time Markov Decision Processes. <i>SIAM Journal on Control and Optimization</i> , <b>2015</b> , 53, 1406-1424	1.9	6
25	Absorbing Continuous-Time Markov Decision Processes with Total Cost Criteria. <i>Advances in Applied Probability</i> , <b>2013</b> , 45, 490-519	0.7	6
24	Absorbing Continuous-Time Markov Decision Processes with Total Cost Criteria. <i>Advances in Applied Probability</i> , <b>2013</b> , 45, 490-519	0.7	6
23	Average Optimality for Continuous-Time Markov Decision Processes Under Weak Continuity Conditions. <i>Journal of Applied Probability</i> , <b>2014</b> , 51, 954-970	0.8	5

22	Convergence of trajectories and optimal buffer sizing for MIMD congestion control. <i>Computer Communications</i> , <b>2010</b> , 33, 149-159	5.1	5
21	Average Optimality for Continuous-Time Markov Decision Processes Under Weak Continuity Conditions. <i>Journal of Applied Probability</i> , <b>2014</b> , 51, 954-970	0.8	4
20	Continuous-Time Markov Decision Processes. <i>Probability Theory and Stochastic Modelling</i> , <b>2020</b> ,	0.8	4
19	Constrained Continuous-Time Markov Decision Processes on the Finite Horizon. <i>Applied Mathematics and Optimization</i> , <b>2017</b> , 75, 317-341	1.5	3
18	Constrained total undiscounted continuous-time Markov decision processes. <i>Bernoulli</i> , <b>2017</b> , 23,	1.6	3
17	Asymptotic Fluid Optimality and Efficiency of the Tracking Policy for Bandwidth-Sharing Networks. <i>Journal of Applied Probability</i> , <b>2011</b> , 48, 90-113	0.8	3
16	On the Accuracy of Fluid Approximations to a Class of Inventory-Level-Dependent EOQ and EPQ Models. <i>Advances in Operations Research</i> , <b>2011</b> , 2011, 1-23	1.3	2
15	Asymptotic Fluid Optimality and Efficiency of the Tracking Policy for Bandwidth-Sharing Networks. <i>Journal of Applied Probability</i> , <b>2011</b> , 48, 90-113	0.8	2
14	Linear programming approach to optimal impulse control problems with functional constraints. <i>Journal of Mathematical Analysis and Applications</i> , <b>2021</b> , 496, 124817	1.1	2
13	A useful technique for piecewise deterministic Markov decision processes. <i>Operations Research Letters</i> , <b>2021</b> , 49, 55-61	1	2
12	On the Nonexplosion and Explosion for Nonhomogeneous Markov Pure Jump Processes. <i>Journal of Theoretical Probability</i> , <b>2018</b> , 31, 1322-1355	0.5	2
11	Impulsive Control for G-AIMD Dynamics with Relaxed and Hard Constraints <b>2018</b> ,		2
10	On Reducing a Constrained Gradual-Impulsive Control Problem for a Jump Markov Model to a Model with Gradual Control Only. <i>SIAM Journal on Control and Optimization</i> , <b>2020</b> , 58, 192-214	1.9	1
9	Optimality of Mixed Policies for Average Continuous-Time Markov Decision Processes with Constraints. <i>Mathematics of Operations Research</i> , <b>2016</b> , 41, 1276-1296	1.5	1
8	Markov decision processes with iterated coherent risk measures. <i>International Journal of Control</i> , <b>2014</b> , 1-8	1.5	1
7	Aggregated occupation measures and linear programming approach to constrained impulse control problems. <i>Journal of Mathematical Analysis and Applications</i> , <b>2021</b> , 499, 125070	1.1	1
6	Zero-sum continuous-time Markov pure jump game over a fixed duration. <i>Journal of Mathematical Analysis and Applications</i> , <b>2017</b> , 452, 1194-1208	1.1	0
5	On gradual-impulse control of continuous-time Markov decision processes with exponential utility. <i>Advances in Applied Probability</i> , <b>2021</b> , 53, 301-334	0.7	0

- 4 Note on discounted continuous-time Markov decision processes with a lower bounding function.  
*Journal of Applied Probability*, **2017**, 54, 1071-1088 0.8
- 3 Nowak's theorem on probability measures induced by strategies revisited **2017**, 62, 405-414 0.1
- 2 Fluid Approximations to Markov Decision Processes with Local Transitions **2012**, 225-238
- 1 On Finite Approximations to Markov Decision Processes with Recursive and Nonlinear Discounting.  
*Emergence, Complexity and Computation*, **2021**, 221-247 0.1