Yi Zhang

List of Publications by Year in Descending Order

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	On gradual-impulse control of continuous-time Markov decision processes with exponential utility. *Advances in Applied Probability*, **2021**, 53, 301-334	0.7	0
38	Linear programming approach to optimal impulse control problems with functional constraints. *Journal of Mathematical Analysis and Applications*, **2021**, 496, 124817	1.1	2
37	A useful technique for piecewise deterministic Markov decision processes. *Operations Research Letters*, **2021**, 49, 55-61	1	2
36	Aggregated occupation measures and linear programming approach to constrained impulse control problems. *Journal of Mathematical Analysis and Applications*, **2021**, 499, 125070	1.1	1
35	On Finite Approximations to Markov Decision Processes with Recursive and Nonlinear Discounting. *Emergence, Complexity and Computation*, **2021**, 221-247	0.1	
34	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	1.9	1
33	Continuous-Time Markov Decision Processes. *Probability Theory and Stochastic Modelling*, **2020**,	0.8	4
32	On Risk-Sensitive Piecewise Deterministic Markov Decision Processes. *Applied Mathematics and Optimization*, **2020**, 81, 685-710	1.5	9
31	Optimal Impulse Control of Dynamical Systems. *SIAM Journal on Control and Optimization*, **2019**, 57, 2720-27528	1.9	
30	Finite horizon risk-sensitive continuous-time Markov decision processes with unbounded transition and cost rates. *4or*, **2019**, 17, 427-442	1.4	8
29	Hitting Times in Markov Chains with Restart and their Application to Network Centrality. *Methodology and Computing in Applied Probability*, **2018**, 20, 1173-1188	0.6	9
28	On the Nonexplosion and Explosion for Nonhomogeneous Markov Pure Jump Processes. *Journal of Theoretical Probability*, **2018**, 31, 1322-1355	0.5	2
27	Impulsive Control for G-AIMD Dynamics with Relaxed and Hard Constraints **2018**,		2
26	Constrained Continuous-Time Markov Decision Processes on the Finite Horizon. *Applied Mathematics and Optimization*, **2017**, 75, 317-341	1.5	3
25	Zero-sum continuous-time Markov pure jump game over a fixed duration. *Journal of Mathematical Analysis and Applications*, **2017**, 452, 1194-1208	1.1	0
24	Constrained total undiscounted continuous-time Markov decision processes. *Bernoulli*, **2017**, 23,	1.6	3
23	Continuous-Time Markov Decision Processes with Exponential Utility. *SIAM Journal on Control and Optimization*, **2017**, 55, 2636-2660	1.9	15

22	Note on discounted continuous-time Markov decision processes with a lower bounding function. *Journal of Applied Probability*, **2017**, 54, 1071-1088	0.8	
21	Nowak's theorem on probability measures induced by strategies revisited **2017**, 62, 405-414	0.1	
20	Optimality of Mixed Policies for Average Continuous-Time Markov Decision Processes with Constraints. *Mathematics of Operations Research*, **2016**, 41, 1276-1296	1.5	1
19	Infinite horizon optimal impulsive control with applications to Internet congestion control. *International Journal of Control*, **2015**, 88, 703-716	1.5	21
18	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	1.9	6
17	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	5.9	6
16	Discounted continuous-time Markov decision processes with unbounded rates and randomized history-dependent policies: the dynamic programming approach. *4or*, **2014**, 12, 49-75	1.4	12
15	Markov decision processes with iterated coherent risk measures. *International Journal of Control*, **2014**, 1-8	1.5	1
14	Average Optimality for Continuous-Time Markov Decision Processes Under Weak Continuity Conditions. *Journal of Applied Probability*, **2014**, 51, 954-970	0.8	4
13	Average Optimality for Continuous-Time Markov Decision Processes Under Weak Continuity Conditions. *Journal of Applied Probability*, **2014**, 51, 954-970	0.8	5
12	Convex analytic approach to constrained discounted Markov decision processes with non-constant discount factors. *Top*, **2013**, 21, 378-408	1.3	9
11	Markov Processes with Restart. *Journal of Applied Probability*, **2013**, 50, 960-968	0.8	9
10	Absorbing Continuous-Time Markov Decision Processes with Total Cost Criteria. *Advances in Applied Probability*, **2013**, 45, 490-519	0.7	6
9	Absorbing Continuous-Time Markov Decision Processes with Total Cost Criteria. *Advances in Applied Probability*, **2013**, 45, 490-519	0.7	6
8	The Transformation Method for Continuous-Time Markov Decision Processes. *Journal of Optimization Theory and Applications*, **2012**, 154, 691-712	1.6	14
7	Fluid Approximations to Markov Decision Processes with Local Transitions **2012**, 225-238		
6	Discounted Continuous-Time Markov Decision Processes with Unbounded Rates: The Convex Analytic Approach. *SIAM Journal on Control and Optimization*, **2011**, 49, 2032-2061	1.9	38
5	Asymptotic Fluid Optimality and Efficiency of the Tracking Policy for Bandwidth-Sharing Networks. *Journal of Applied Probability*, **2011**, 48, 90-113	0.8	3

4	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	1.3	2
3	Accuracy of fluid approximations to controlled birth-and-death processes: absorbing case. *Mathematical Methods of Operations Research*, **2011**, 73, 159-187	1	11
2	Asymptotic Fluid Optimality and Efficiency of the Tracking Policy for Bandwidth-Sharing Networks. *Journal of Applied Probability*, **2011**, 48, 90-113	0.8	2
1	Convergence of trajectories and optimal buffer sizing for MIMD congestion control. *Computer Communications*, **2010**, 33, 149-159	5.1	5