Song Wang

List of Publications by Year
in descending order

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119 papers	1,823 citations	279487 23 h-index	329751 37 g-index
120 all docs	120 docs citations	120 times ranked	799 citing authors

#	Article	IF	Citations
1	Optimal Control of Nonlinear Fractional-Order Systems with Multiple Time-Varying Delays. Journal of Optimization Theory and Applications, 2022, 193, 856-876.	0.8	8
2	A Smoothing Method for Ramp Metering. IEEE Transactions on Intelligent Transportation Systems, 2022, 23, 13358-13371.	4.7	0
3	Price options on investment project expansion under commodity price and volatility uncertainties using a novel finite difference method. Applied Mathematics and Computation, 2022, 421, 126937.	1.4	1
4	On necessary optimality conditions and exact penalization for a constrained fractional optimal control problem. Optimal Control Applications and Methods, 2022, 43, 1096-1108.	1.3	6
5	Modelling and optimal state-delay control in microbial batch process. Applied Mathematical Modelling, 2021, 89, 792-801.	2.2	10
6	A Hybrid Offline Optimization Method for Reconfiguration of Multi-UAV Formations. IEEE Transactions on Aerospace and Electronic Systems, 2021, 57, 506-520.	2.6	31
7	Fuzzy event-triggered disturbance rejection control of nonlinear systems. Journal of Industrial and Management Optimization, 2021, 17, 3297.	0.8	0
8	Robust multi-period and multi-objective portfolio selection. Journal of Industrial and Management Optimization, 2021, 17, 695-709.	0.8	8
9	A modification of Galerkin's method for option pricing. Journal of Industrial and Management Optimization, 2021, .	0.8	1
10	Probabilistic robust anti-disturbance control of uncertain systems. Journal of Industrial and Management Optimization, 2021, 17, 2441.	0.8	2
11	Optimal Control Computation for Nonlinear Fractional Time-Delay Systems with State Inequality Constraints. Journal of Optimization Theory and Applications, 2021, 191, 83-117.	0.8	21
12	Numerical solution of free final time fractional optimal control problems. Applied Mathematics and Computation, 2021, 405, 126270.	1.4	19
13	A 2nd-order ADI finite difference method for a 2D fractional Blackâ€“Scholes equation governing European two asset option pricing. Mathematics and Computers in Simulation, 2020, 171, 279-293.	2.4	19
14	An interior penalty approach to a large-scale discretized obstacle problem with nonlinear constraints. Numerical Algorithms, 2020, 85, 571-589.	1.1	1
15	Event-Triggered Disturbance Rejection Control of Discrete Systems. IEEE Access, 2020, 8, 77934-77939.	2.6	1
16	The Fitted Finite Volume and Power Penalty Methods for Option Pricing. SpringerBriefs in Applied Sciences and Technology, 2020, , .	0.2	0
17	Asynchronous Hâˆž control for nonhomogeneous higher-level Markov jump systems. Journal of the Franklin Institute, 2020, 357, 4697-4708.	1.9	11
18	Stochastic Model Predictive Control for the Set Point Tracking of Unmanned Surface Vehicles. IEEE Access, 2020, 8, 579-588.	2.6	6

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19	A Hybrid Deep Learning Model for Proteinâ€“Protein Interactions Extraction from Biomedical Literature. Applied Sciences (Switzerland), 2020, 10, 2690.	1.3	11
20	Solution method for discrete double obstacle problems based on a power penalty approach. Journal of Industrial and Management Optimization, 2020, .	0.8	0
21	European Options on One Asset. SpringerBriefs in Applied Sciences and Technology, 2020, , 1-33.	0.2	0
22	Options on One Asset Revisited. SpringerBriefs in Applied Sciences and Technology, 2020, , 85-94.	0.2	0
23	Numerical solution of an obstacle problem with interval coefficients. Numerical Algebra, Control and Optimization, 2020, 10, 23-38.	1.0	0
24	Design of green bonds by double-barrier options. Discrete and Continuous Dynamical Systems - Series S, 2020, 13, 1867-1882.	0.6	5
25	Pricing options on investment project contraction and ownership transfer using a finite volume scheme and an interior penalty method. Journal of Industrial and Management Optimization, 2020, 16, 1349-1368.	0.8	3
26	Second-order consensus for heterogeneous multi-agent systems with input constraints. Neurocomputing, 2019, 351, 43-50.	3.5	19
27	A super-convergent unsymmetric finite volume method for convectionâ€“diffusion equations. Journal of Computational and Applied Mathematics, 2019, 358, 179-189.	1.1	8
28	Robust Filtering for Markov Jump Systems by Randomized Algorithm Approach. , 2019, , .		0
29	A power penalty approach to a discretized obstacle problem with nonlinear constraints. Optimization Letters, 2019, 13, 1483-1504.	0.9	4
30	Event-triggered Îµ level Hâˆž probabilistic control of uncertain systems. Journal of the Franklin Institute, 2019, 356, 10564-10575.	1.9	0
31	Numerical Solution of Fractional Optimal Control. Journal of Optimization Theory and Applications, 2019, 180, 556-573.	0.8	24
32	Pricing options on investment project expansions under commodity price uncertainty. Journal of Industrial and Management Optimization, 2019, 15, 261-273.	0.8	5
33	Distributed leader-following consensus of nonlinear multi-agent systems with nonlinear input dynamics. Neurocomputing, 2018, 286, 193-197.	3.5	32
34	$${H_infty }$$Hâˆž Filtering for Uncertain Periodic Markov Jump Systems with Periodic and Partly Unknown Information. Circuits, Systems, and Signal Processing, 2018, 37, 4200-4214.	1.2	4
35	An interior penalty method for a finite-dimensional linear complementarity problem in financial engineering. Optimization Letters, 2018, 12, 1161-1178.	0.9	6
36	Eventâ€triggered probabilistic robust control of linear systems with input constrains: By scenario optimization approach. International Journal of Robust and Nonlinear Control, 2018, 28, 144-153.	2.1	15

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37	Characterizations of robust solution set of convex programs with uncertain data. Optimization Letters, 2018, 12, 1387-1402.	0.9	12
38	An interior penalty method for a large-scale finite-dimensional nonlinear double obstacle problem. Applied Mathematical Modelling, 2018, 58, 217-228.	2.2	10
39	Modeling and computation of energy efficiency management with emission permits trading. Journal of Industrial and Management Optimization, 2018, 14, 1349-1365.	0.8	2
40	A power penalty method for a 2D fractional partial differential linear complementarity problem governing two-asset American option pricing. Applied Mathematics and Computation, 2017, 305, 174-187.	1.4	10
41	Pricing European options with proportional transaction costs and stochastic volatility using a penalty approach and a finite volume scheme. Computers and Mathematics With Applications, 2017, 73, 2454-2469.	1.4	8
42	Probabilistic control of Markov jump systems by scenario optimization approach. Journal of Industrial and Management Optimization, 2017, 13, 1-7.	0.8	3
43	A 2nd-order one-point numerical integration scheme for fractional ordinary differential equations. Numerical Algebra, Control and Optimization, 2017, 7, 273-287.	1.0	10
44	A numerical scheme for pricing American options with transaction costs under a jump diffusion process. Journal of Industrial and Management Optimization, 2017, 13, 1793-1813.	0.8	4
45	A penalty approach to a discretized double obstacle problem with derivative constraints. Journal of Global Optimization, 2015, 62, 775-790.	1.1	9
46	A superconvergent fitted finite volume method for <scp>B</scp>lackâ€“<scp>S</scp>choles equations governing <scp>E</scp>uropean and <scp>A</scp>merican option valuation. Numerical Methods for Partial Differential Equations, 2015, 31, 1190-1208.	2.0	29
47	Recent Advances in Numerical Solution of HJB Equations Arising in Option Pricing. Lecture Notes in Computer Science, 2015, , 104-116.	1.0	0
48	A power penalty method for a bounded nonlinear complementarity problem. Optimization, 2015, 64, 2377-2394.	1.0	9
49	Penalty approach to a nonlinear obstacle problem governing American put option valuation under transaction costs. Applied Mathematics and Computation, 2015, 251, 318-330.	1.4	11
50	A finite difference method for pricing European and American options under a geometric LÃ©vy process. Journal of Industrial and Management Optimization, 2015, 11, 241-264.	0.8	22
51	A penalty method for a finite-dimensional obstacle problem with derivative constraints. Optimization Letters, 2014, 8, 1799-1811.	0.9	10
52	A numerical method for pricing European options with proportional transaction costs. Journal of Global Optimization, 2014, 60, 59-78.	1.1	11
53	Estimation of effective diffusion coefficients of drug delivery devices in a flow-through system. Journal of Engineering Mathematics, 2014, 87, 139-152.	0.6	3
54	A penalty method for a fractional order parabolic variational inequality governing American put option valuation. Computers and Mathematics With Applications, 2014, 67, 77-90.	1.4	30

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55	An adaptive domain decomposition method for the Hamiltonâ€“Jacobiâ€“Bellman equation. Journal of Global Optimization, 2013, 56, 1361-1373.	1.1	2
56	An upwind finite difference method for a nonlinear Blackâ€“Scholes equation governing European option valuation under transaction costs. Applied Mathematics and Computation, 2013, 219, 8811-8828.	1.4	42
57	Pricing American options under proportional transaction costs using a penalty approach and a finite difference scheme. Journal of Industrial and Management Optimization, 2013, 9, 365-389.	0.8	23
58	Pricing American bond options using a penalty method. Automatica, 2012, 48, 472-479.	3.0	30
59	A penalty method for a mixed nonlinear complementarity problem. Nonlinear Analysis: Theory, Methods & Applications, 2012, 75, 588-597.	0.6	24
60	An adaptive least-squares collocation radial basis function method for the HJB equation. Journal of Global Optimization, 2012, 52, 305-322.	1.1	10
61	Numerical methods for estimating effective diffusion coefficients of three-dimensional drug delivery systems. Numerical Algebra, Control and Optimization, 2012, 2, 377-393.	1.0	2
62	Identifying Time-Dependent Drug Diffusion Parameters in the Cylindrical Tube by Optimal Algorithm. Advanced Materials Research, 2011, 236-238, 2118-2121.	0.3	0
63	Convergence property of an interior penalty approach to pricing American option. Journal of Industrial and Management Optimization, 2011, 7, 435-447.	0.8	19
64	Determination of effective diffusion coefficients of drug delivery devices by a state observer approach. Discrete and Continuous Dynamical Systems - Series B, 2011, 16, 1119-1136.	0.5	2
65	Mathematical models for estimating effective diffusion parameters of spherical drug delivery devices. Theoretical Chemistry Accounts, 2010, 125, 659-669.	0.5	13
66	Numerical methods for the estimation of effective diffusion coefficients of 2D controlled drug delivery systems. Optimization and Engineering, 2010, 11, 611-626.	1.3	7
67	A power penalty approach to a Nonlinear Complementarity Problem. Operations Research Letters, 2010, 38, 72-76.	0.5	52
68	Numerical performance of penalty method for American option pricing. Optimization Methods and Software, 2010, 25, 737-752.	1.6	12
69	Convergence of a finite element approximation to a degenerate parabolic variational inequality with non-smooth data arising from American option valuation. Optimization Methods and Software, 2010, 25, 699-723.	1.6	2
70	On convergence of a fitted finite-volume method for the valuation of options on assets with stochastic volatilities. IMA Journal of Numerical Analysis, 2010, 30, 1101-1120.	1.5	14
71	A Computer Algorithm for Optimizing to Extract Effective Diffusion Coefficients of Drug Delivery from Cylinders. Information Technology Journal, 2010, 9, 1647-1652.	0.3	4
72	The viscosity approximation to the Hamilton-Jacobi-Bellman equation in optimal feedback control: Upper bounds for extended domains. Journal of Industrial and Management Optimization, 2010, 6, 161-175.	0.8	6

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73	Superconvergence of Solution Derivatives for the Shortleyâ€“Weller Difference Approximation for Parabolic Problems. Numerical Functional Analysis and Optimization, 2009, 30, 1360-1380.	0.6	1
74	Penalty Approach to the HJB Equation Arising inÂEuropean Stock Option Pricing with Proportional Transaction Costs. Journal of Optimization Theory and Applications, 2009, 143, 279-293.	0.8	29
75	A computational scheme for uncertain volatility model in option pricing. Applied Numerical Mathematics, 2009, 59, 1754-1767.	1.2	21
76	Convergent Network Approximation for the Continuous Euclidean Length Constrained Minimum Cost Path Problem. SIAM Journal on Optimization, 2009, 20, 54-77.	1.2	6
77	An optimization approach to the estimation of effective drug diffusivity: From a planar disc into a finite external volume. Journal of Industrial and Management Optimization, 2009, 5, 127-140.	0.8	8
78	Superconvergence of solution derivatives of the Shortleyâ€“Weller difference approximation to Poisson's equation with singularities on polygonal domains. Applied Numerical Mathematics, 2008, 58, 689-704.	1.2	11
79	Accurate and approximate analytic solutions of singularly perturbed differential equations with two-dimensional boundary layers. Computers and Mathematics With Applications, 2008, 55, 2602-2622.	1.4	4
80	Pricing options under jump diffusion processes with fitted finite volume method. Applied Mathematics and Computation, 2008, 201, 398-413.	1.4	23
81	A multivariate adaptive regression B-spline algorithm (BMARS) for solving a class of nonlinear optimal feedback control problems. Automatica, 2008, 44, 1149-1155.	3.0	6
82	A power penalty method for solving a nonlinear parabolic complementarity problem. Nonlinear Analysis: Theory, Methods & Applications, 2008, 69, 1125-1137.	0.6	16
83	A power penalty method for linear complementarity problems. Operations Research Letters, 2008, 36, 211-214.	0.5	55
84	Superconvergence of Solution Derivatives of the Shortleyâ€“Weller Difference Approximation to Elliptic Equations with Singularities Involving the Mixed Type of Boundary Conditions. Numerical Functional Analysis and Optimization, 2008, 29, 161-196.	0.6	4
85	Knot-optimizing spline networks (KOSNETS) for nonparametric regression. Journal of Industrial and Management Optimization, 2008, 4, 33-52.	0.8	3
86	New Mathematical Models for Effective Drug Diffusivity Estimation in 2D. Materials Science Forum, 2007, 561-565, 1557-1560.	0.3	1
87	Convergence of a fitted finite volume method for the penalized Blackâ€“Scholes equation governing European and American Option pricing. Numerische Mathematik, 2007, 106, 1-40.	0.9	61
88	Numerical solution of Hamiltonâ€“Jacobiâ€“Bellman equations by an exponentially fitted finite volume method. Optimization, 2006, 55, 121-140.	1.0	16
89	DISRUPTION MANAGEMENT FOR SUPPLY CHAIN COORDINATION WITH EXPONENTIAL DEMAND FUNCTION. Acta Mathematica Scientia, 2006, 26, 655-669.	0.5	60
90	A radial basis collocation method for Hamiltonâ€“Jacobiâ€“Bellman equations. Automatica, 2006, 42, 2201-2207.	3.0	22

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91	Power Penalty Method for a Linear Complementarity Problem Arising from American Option Valuation. Journal of Optimization Theory and Applications, 2006, 129, 227-254.	0.8	103
92	A Fitted Finite Volume Method for the Valuation of Options on Assets with Stochastic Volatilities. Computing (Vienna/New York), 2006, 77, 297-320.	3.2	32
93	On Stability and Convergence of a Finite Difference Approximation to a Parabolic Variational Inequality Arising From American Option Valuation. Stochastic Analysis and Applications, 2006, 24, 1185-1204.	0.9	4
94	Discretization of Semiconductor Device Problems (I). Handbook of Numerical Analysis, 2005, 13, 317-441.	0.9	28
95	Multidimensional exponentially fitted simplicial finite elements for convection-diffusion equations with tensor-valued diffusion. Calcolo, 2005, 42, 71-91.	0.6	2
96	ON CHAOTIC BEHAVIORS OF INCOMPRESSIBLE FLUID FLOWS IN TRIANGULAR DRIVEN CAVITIES. International Journal of Bifurcation and Chaos in Applied Sciences and Engineering, 2005, 15, 3103-3118.	0.7	1
97	A novel fitted finite volume method for the Black-Scholes equation governing option pricing. IMA Journal of Numerical Analysis, 2004, 24, 699-720.	1.5	123
98	The finite element method with weighted basis functions for singularly perturbed convectionâ€“diffusion problems. Journal of Computational Physics, 2004, 195, 773-789.	1.9	9
99	Drug release characteristics of phase separation pHEMA sponge materials. Biomaterials, 2004, 25, 5071-5080.	5.7	67
100	Particular solutions of singularly perturbed partial differential equations with constant coefficients in rectangular domains, Part I. Convergence analysis. Journal of Computational and Applied Mathematics, 2004, 166, 181-208.	1.1	4
101	On application of an alternating direction method to Hamiltonâ€“Jacobinâ€“Bellman equations. Journal of Computational and Applied Mathematics, 2004, 166, 153-166.	1.1	27
102	Numerical Solution of Hamilton-Jacobi-Bellman Equations by an Upwind Finite Volume Method. Journal of Global Optimization, 2003, 27, 177-192.	1.1	36
103	Three-dimensional exponentially fitted conforming tetrahedral finite elements for the semiconductor continuity equations. Applied Numerical Mathematics, 2003, 46, 19-43.	1.2	17
104	A nonconforming combination of the finite element and volume methods with an anisotropic mesh refinement for a singularly perturbed convection-diffusion equation. Mathematics of Computation, 2003, 72, 1689-1710.	1.1	7
105	On Convergence of the Exponentially Fitted Finite Volume Method With an Anisotropic Mesh Refinement for a Singularly Perturbed Convection-diffusion Equation. Computational Methods in Applied Mathematics, 2003, 3, 493-512.	0.4	7
106	Solving convection-dominated anisotropic diffusion equations by an exponentially fitted finite volume method. Computers and Mathematics With Applications, 2002, 44, 1249-1265.	1.4	8
107	An analysis of a conforming exponentially fitted finite element method for a convectionâ€“diffusion problem. Journal of Computational and Applied Mathematics, 2002, 143, 291-310.	1.1	8
108	Nonlinear system modeling via knot-optimizing B-spline networks. IEEE Transactions on Neural Networks, 2001, 12, 1013-1022.	4.8	24

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109	A note on integrals for birthâ€“death processes. Mathematical Biosciences, 2000, 168, 161-165.	0.9	11
110	The finite volume method and application in combinations. Journal of Computational and Applied Mathematics, 1999, 106, 21-53.	1.1	8
111	A new exponentially fitted triangular finite element method for the continuity equations in the drift-diffusion model of semiconductor devices. ESAIM: Mathematical Modelling and Numerical Analysis, 1999, 33, 99-112.	0.8	9
112	On a Class of Optimal Control Problems with State Jumps. Journal of Optimization Theory and Applications, 1998, 98, 65-82.	0.8	61
113	An a posteriori error estimate for finite element approximations of a singularly perturbed advection-diffusion problem. Journal of Computational and Applied Mathematics, 1997, 87, 227-242.	1.1	5
114	A Novel Exponentially Fitted Triangular Finite Element Method for an Advectionâ€“Diffusion Problem with Boundary Layers. Journal of Computational Physics, 1997, 134, 253-260.	1.9	23
115	A new non-conforming Petrov-Galerkin finite-element method with triangular elements for a singularly perturbed advection-diffusion problem. IMA Journal of Numerical Analysis, 1994, 14, 257-276.	1.5	52
116	An Exponentially Fitted Finite Volume Method for the Numerical Solution of 2D Unsteady Incompressible Flow Problems. Journal of Computational Physics, 1994, 115, 56-64.	1.9	39
117	An analysis of the Scharfetter-Gummel box method for the stationary semiconductor device equations. ESAIM: Mathematical Modelling and Numerical Analysis, 1994, 28, 123-140.	0.8	16
118	Domain decomposition technique for the continuity equations of semiconductor device models. Journal of Computational and Applied Mathematics, 1989, 28, 403-412.	1.1	0
119	A power penalty approach to a mixed quasilinear elliptic complementarity problem. Journal of Global Optimization, 0, , 1.	1.1	7