Chao Zhu

List of Publications by Citations

41 papers	1,216 citations	14 h-index	34 g-index
45 ext. papers	1,444 ext. citations	1.9 avg, IF	4.93 L-index

#	Paper	IF	Citations
41	Asymptotic Properties of Hybrid Diffusion Systems. *SIAM Journal on Control and Optimization*, **2007** , 46, 1155-1179	1.9	273
40	Hybrid Switching Diffusions **2010**,		226
39	On competitive LotkaVolterra model in random environments. *Journal of Mathematical Analysis and Applications*, **2009**, 357, 154-170	1.1	169
38	Stability of regime-switching diffusions. *Stochastic Processes and Their Applications*, **2007**, 117, 1037-1051	1.1	133
37	On hybrid competitive LotkaVolterra ecosystems. *Nonlinear Analysis: Theory, Methods & Applications*, **2009**, 71, e1370-e1379	1.3	112
36	On Optimal Harvesting Problems in Random Environments. *SIAM Journal on Control and Optimization*, **2011**, 49, 859-889	1.9	37
35	Properties of solutions of stochastic differential equations with continuous-state-dependent switching. *Journal of Differential Equations*, **2010**, 249, 2409-2439	2.1	27
34	On Strong Feller, Recurrence, and Weak Stabilization of Regime-Switching Diffusions. *SIAM Journal on Control and Optimization*, **2009**, 48, 2003-2031	1.9	26
33	Certain properties related to well posedness of switching diffusions. *Stochastic Processes and Their Applications*, **2017**, 127, 3135-3158	1.1	22
32	Numerical solutions of optimal risk control and dividend optimization policies under a generalized singular control formulation. *Automatica*, **2012**, 48, 1489-1501	5.7	22
31	Long-Term Analysis of a Stochastic SIRS Model with General Incidence Rates. *SIAM Journal on Applied Mathematics*, **2020**, 80, 814-838	1.8	18
30	Jump type stochastic differential equations with non-Lipschitz coefficients: Non-confluence, Feller and strong Feller properties, and exponential ergodicity. *Journal of Differential Equations*, **2019**, 266, 4668-4711	2.1	16
29	On Feller and Strong Feller Properties and Exponential Ergodicity of Regime-Switching Jump Diffusion Processes with Countable Regimes. *SIAM Journal on Control and Optimization*, **2017**, 55, 1789-1818	1.9	15
28	FeynmanKac formulas for regime-switching jump diffusions and their applications. *Stochastics*, **2015**, 87, 1000-1032	0.6	15
27	Almost Sure and Moment Exponential Stability of Regime-Switching Jump Diffusions. *SIAM Journal on Control and Optimization*, **2017**, 55, 3458-3488	1.9	13
26	Optimal control of the risk process in a regime-switching environment. *Automatica*, **2011**, 47, 1570-1579	5.7	11
25	Continuous inventory models of diffusion type: Long-term average cost criterion. *Annals of Applied Probability*, **2017**, 27,	2	9

(2014-2013)

24	Feynman-Kac formula for switching diffusions: connections of systems of partial differential equations and stochastic differential equations. *Advances in Difference Equations*, **2013**, 2013, 315	3.6	8
23	Regularity and Recurrence of Switching Diffusions. *Journal of Systems Science and Complexity*, **2007**, 20, 273-283	1	7
22	On singular control problems with state constraints and regime-switching: A viscosity solution approach. *Automatica*, **2016**, 70, 66-73	5.7	7
21	A Measure Approach for Continuous Inventory Models: Discounted Cost Criterion. *SIAM Journal on Control and Optimization*, **2015**, 53, 2100-2140	1.9	6
20	Optimal Switching with Constraints and Utility Maximization of an Indivisible Market. *SIAM Journal on Control and Optimization*, **2012**, 50, 629-651	1.9	6
19	Optimal inventory control with path-dependent cost criteria. *Stochastic Processes and Their Applications*, **2016**, 126, 1585-1621	1.1	5
18	On the notion of weak stability and related issues of hybrid diffusion systems. *Nonlinear Analysis: Hybrid Systems*, **2007**, 1, 173-187	4.5	5
17	On the martingale problem and Feller and strong Feller properties for weakly coupled L�y type operators. *Stochastic Processes and Their Applications*, **2018**, 128, 4277-4308	1.1	4
16	Optimal dividend policies for piecewise-deterministic compound Poisson risk models. *Scandinavian Actuarial Journal*, **2015**, 2015, 423-454	1	3
15	Prediction of Load Capacity Variation in FRP Bonded Concrete Specimens Using Brownian Motion. *Mathematical Problems in Engineering*, **2015**, 2015, 1-9	1.1	3
14	Asymptotic Properties of Parabolic Systems for Null-Recurrent Switching Diffusions. *Acta Mathematicae Applicatae Sinica*, **2007**, 23, 177-194	0.3	3
13	Practical stability and instability of regime-switching diffusions. *Journal of Control Theory and Applications*, **2008**, 6, 105-114		3
12	Regime-Switching Jump Diffusions with Non-Lipschitz Coefficients and Countably Many Switching States: Existence and Uniqueness, Feller, and Strong Feller Properties. *The IMA Volumes in Mathematics and Its Applications*, **2019**, 571-599	0.5	3
11	Adaptive bridge estimation for high-dimensional regression models. *Journal of Inequalities and Applications*, **2016**, 2016,	2.1	3
10	Closed-Loop Equilibrium for Time-Inconsistent McKean--Vlasov Controlled Problem. *SIAM Journal on Control and Optimization*, **2020**, 58, 3842-3867	1.9	2
9	The stochastic solution to a Cauchy problem for degenerate parabolic equations. *Journal of Mathematical Analysis and Applications*, **2017**, 451, 448-472	1.1	1
8	Randomly switching systems: Models, analysis, and applications **2009**,		1
7	Impulse Control of Standard Brownian Motion: Long-Term Average Criterion. *IFIP Advances in Information and Communication Technology*, **2014**, 148-157	0.5	1

6	On Feller and strong Feller properties and irreducibility of regime-switching jump diffusion processes with countable regimes. *Nonlinear Analysis: Hybrid Systems*, **2020**, 38, 100946	4.5	1
5	Limit theorems for additive functionals of stochastic functional differential equations with infinite delay. *Journal of Differential Equations*, **2022**, 308, 421-454	2.1	0
4	Harvesting in Stochastic Environments: Optimal Policies in a Relaxed Model. *International Federation for Information Processing*, **2013**, 197-206		
3	Impulse Control of Standard Brownian Motion: Discounted Criterion. *IFIP Advances in Information and Communication Technology*, **2014**, 158-169	0.5	
2	On strong Feller property, exponential ergodicity and large deviations principle for stochastic damping Hamiltonian systems with state-dependent switching. *Journal of Differential Equations*, **2021**, 286, 856-891	2.1	
1	Approximation of a class of functional differential equations with wideband noise perturbations. *Journal of Mathematical Analysis and Applications*, **2021**, 496, 124819	1.1	