Chao Zhu

List of Publications by Year
in descending order

45 papers	1,649 citations	516561 16 h-index	315616 38 g-index
45 all docs	45 docs citations	45 times ranked	558 citing authors

#	Article	IF	Citations
1	Limit theorems for additive functionals of stochastic functional differential equations with infinite delay. Journal of Differential Equations, 2022, 308, 421-454.	1.1	5
2	Approximation of a class of functional differential equations with wideband noise perturbations. Journal of Mathematical Analysis and Applications, 2021, 496, 124819.	0.5	2
3	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.	1.1	2
4	On Feller and strong Feller properties and irreducibility of regime-switching jump diffusion processes with countable regimes. Nonlinear Analysis: Hybrid Systems, 2020, 38, 100946.	2.1	7
5	Long-Term Analysis of a Stochastic SIRS Model with General Incidence Rates. SIAM Journal on Applied Mathematics, 2020, 80, 814-838.	0.8	45
6	Closed-Loop Equilibrium for Time-Inconsistent McKean--Vlasov Controlled Problem. SIAM Journal on Control and Optimization, 2020, 58, 3842-3867.	1.1	6
7	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.	1.1	25
8	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	7
9	On the martingale problem and Feller and strong Feller properties for weakly coupled LÃ©vy type operators. Stochastic Processes and Their Applications, 2018, 128, 4277-4308.	0.4	7
10	Certain properties related to well posedness of switching diffusions. Stochastic Processes and Their Applications, 2017, 127, 3135-3158.	0.4	34
11	The stochastic solution to a Cauchy problem for degenerate parabolic equations. Journal of Mathematical Analysis and Applications, 2017, 451, 448-472.	0.5	1
12	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.	1.1	26
13	Continuous inventory models of diffusion type: Long-term average cost criterion. Annals of Applied Probability, 2017, 27, .	0.6	11
14	Almost Sure and Moment Exponential Stability of Regime-Switching Jump Diffusions. SIAM Journal on Control and Optimization, 2017, 55, 3458-3488.	1.1	23
15	Adaptive bridge estimation for high-dimensional regression models. Journal of Inequalities and Applications, 2016, 2016, .	0.5	6
16	On singular control problems with state constraints and regime-switching: A viscosity solution approach. Automatica, 2016, 70, 66-73.	3.0	11
17	Optimal inventory control with path-dependent cost criteria. Stochastic Processes and Their Applications, 2016, 126, 1585-1621.	0.4	8
18	Prediction of Load Capacity Variation in FRP Bonded Concrete Specimens Using Brownian Motion. Mathematical Problems in Engineering, 2015, 2015, 1-9.	0.6	4

#	Article	IF	Citations
19	Feynmanâ€“Kac formulas for regime-switching jump diffusions and their applications. Stochastics, 2015, 87, 1000-1032.	0.6	23
20	Optimal dividend policies for piecewise-deterministic compound Poisson risk models. Scandinavian Actuarial Journal, 2015, 2015, 423-454.	1.0	4
21	A Measure Approach for Continuous Inventory Models: Discounted Cost Criterion. SIAM Journal on Control and Optimization, 2015, 53, 2100-2140.	1.1	10
22	Impulse Control of Standard Brownian Motion: Discounted Criterion. IFIP Advances in Information and Communication Technology, 2014, , 158-169.	0.5	0
23	Impulse Control of Standard Brownian Motion: Long-Term Average Criterion. IFIP Advances in Information and Communication Technology, 2014, , 148-157.	0.5	1
24	Feynman-Kac formula for switching diffusions: connections of systems of partial differential equations and stochastic differential equations. Advances in Difference Equations, 2013, 2013, .	3.5	15
25	Harvesting in Stochastic Environments: Optimal Policies in a Relaxed Model. International Federation for Information Processing, 2013, , 197-206.	0.4	0
26	Optimal dividend payment problems in piecewise-deterministic compound Poisson risk models. , 2012, , .		1
27	Numerical solutions of optimal risk control and dividend optimization policies under a generalized singular control formulation. Automatica, 2012, 48, 1489-1501.	3.0	30
28	Optimal Switching with Constraints and Utility Maximization of an Indivisible Market. SIAM Journal on Control and Optimization, 2012, 50, 629-651.	1.1	8
29	On Optimal Harvesting Problems in Random Environments. SIAM Journal on Control and Optimization, 2011, 49, 859-889.	1.1	47
30	Hybrid switching diffusions: Continuity and differentiability. , 2011, , .		0
31	Optimal control of the risk process in a regime-switching environment. Automatica, 2011, 47, 1570-1579.	3.0	17
32	Properties of solutions of stochastic differential equations with continuous-state-dependent switching. Journal of Differential Equations, 2010, 249, 2409-2439.	1.1	31
33	Feller continuity, recurrence, and stabilization of regime-switching diffusions. , 2010, , .		0
34	Hybrid Switching Diffusions. Applications of Mathematics, 2010, , .	0.6	318
35	On hybrid competitive Lotkaâ€“Volterra ecosystems. Nonlinear Analysis: Theory, Methods & Applications, 2009, 71, e1370-e1379.	0.6	127
36	On competitive Lotkaâ€“Volterra model in random environments. Journal of Mathematical Analysis and Applications, 2009, 357, 154-170.	0.5	201

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37	On Strong Feller, Recurrence, and Weak Stabilization of Regime-Switching Diffusions. SIAM Journal on Control and Optimization, 2009, 48, 2003-2031.	1.1	39
38	Randomly switching systems: Models, analysis, and applications. , 2009, , .		1
39	Practical stability and instability of regime-switching diffusions. Journal of Control Theory and Applications, 2008, 6, 105-114.	0.8	6
40	On hybrid diffusions. , 2008, , .		0
41	Asymptotic Properties of Hybrid Diffusion Systems. SIAM Journal on Control and Optimization, 2007, 46, 1155-1179.	1.1	349
42	Stability of regime-switching diffusions. Stochastic Processes and Their Applications, 2007, 117, 1037-1051.	0.4	172
43	On the notion of weak stability and related issues of hybrid diffusion systems. Nonlinear Analysis: Hybrid Systems, 2007, 1, 173-187.	2.1	6
44	Asymptotic Properties of Parabolic Systems for Null-Recurrent Switching Diffusions. Acta Mathematicae Applicatae Sinica, 2007, 23, 177-194.	0.4	3
45	Regularity and Recurrence of Switching Diffusions. Journal of Systems Science and Complexity, 2007, 20, 273-283.	1.6	10