Qing Zhang

List of Publications by Year
in descending order

29 papers	1,340 citations	759055 12 h-index	580701 25 g-index
29 all docs	29 docs citations	29 times ranked	452 citing authors

#	Article	IF	Citations
1	Hierarchical Decision Making in Stochastic Manufacturing Systems. , 1994, , .		334
2	Stock Trading: An Optimal Selling Rule. SIAM Journal on Control and Optimization, 2001, 40, 64-87.	1.1	229
3	Closed-Form Solutions for Perpetual American Put Options with Regime Switching. SIAM Journal on Applied Mathematics, 2004, 64, 2034-2049.	0.8	176
4	Trend Following Trading under a Regime Switching Model. SIAM Journal on Financial Mathematics, 2010, 1, 780-810.	0.7	93
5	Continuous-Time Markov Chains and Applications. Applications of Mathematics, 2013, , .	0.6	77
6	Trading a mean-reverting asset: Buy low and sell high. Automatica, 2008, 44, 1511-1518.	3.0	75
7	Optimal selling rules in a regime switching model. IEEE Transactions on Automatic Control, 2005, 50, 1450-1455.	3.6	66
8	Valuation of Stock Loans with Regime Switching. SIAM Journal on Control and Optimization, 2009, 48, 1229-1250.	1.1	52
9	Stochastic Optimization Methods for Buying-Low-and-Selling-High Strategies. Stochastic Analysis and Applications, 2009, 27, 523-542.	0.9	32
10	Risk-Sensitive Production Planning of Stochastic Manufacturing Systems: A Singular Perturbation Approach. SIAM Journal on Control and Optimization, 1995, 33, 498-527.	1.1	31
11	Stochastic adaptive control with small observation noise. Stochastic and Stochastics Reports, 1990, 32, 109-144.	0.6	30
12	Optimal Selling Rules in a Regime-Switching Exponential Gaussian Diffusion Model. SIAM Journal on Applied Mathematics, 2008, 69, 810-829.	0.8	30
13	An optimal pairs-trading rule. Automatica, 2013, 49, 3007-3014.	3.0	30
14	Stock loan valuation under a regime-switching model with mean-reverting and finite maturity. Journal of Systems Science and Complexity, 2010, 23, 572-583.	1.6	13
15	An Optimal Strategy for Pairs Trading Under Geometric Brownian Motions. Journal of Optimization Theory and Applications, 2018, 179, 654-675.	0.8	12
16	Controlled partially observed diffusions with correlated noise. Applied Mathematics and Optimization, 1990, 22, 265-285.	0.8	10
17	A trend-following strategy: Conditions for optimality. Automatica, 2011, 47, 661-667.	3.0	10
18	Optimal Switching under a Regime-Switching Model with Two-Time-Scale Markov Chains. Multiscale Modeling and Simulation, 2015, 13, 99-131.	0.6	10

#	Article	IF	Citations
19	Optimal switching under a hybrid diffusion model and applications to stock trading. Automatica, 2018, 94, 361-372.	3.0	7
20	Explicit solutions for an optimal stock selling problem under a Markov chain model. Journal of Mathematical Analysis and Applications, 2014, 420, 1210-1227.	0.5	6
21	Pairs-trading under geometric Brownian motions: An optimal strategy with cutting losses. Automatica, 2020, 115, 108912.	3.0	6
22	The Dynkin game with regime switching and applications to pricing game options. Annals of Operations Research, 2022, 313, 1159-1182.	2.6	3
23	Valuation of stock loans under a Markov chain model. Journal of Systems Science and Complexity, 2016, 29, 171-186.	1.6	2
24	Optimal stopping of two-time scale Markovian systems: Analysis, numerical methods, and applications. Nonlinear Analysis: Hybrid Systems, 2017, 26, 151-167.	2.1	2
25	A Deep Filtering Approach for Control of Partially Observed Systems. , 2021, 5, 1189-1194.		2
26	An optimal pricing policy under a Markov chain model. Science China Mathematics, 2022, 65, 1065-1080.	0.8	1
27	Deep Filtering With Adaptive Learning Rates. IEEE Transactions on Automatic Control, 2023, 68, 3285-3299.	3.6	1
28	A Threshold Type Policy for Trading a Mean-Reverting Asset with Fixed Transaction Costs. Risks, 2018, 6, 107.	1.3	0
29	Twoâ€time scale reinforcement learning and applications to production planning. IET Control Theory and Applications, 2020, 14, 3052-3061.	1.2	0