

Hua Xiao

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

117
citations

1307594

7
h-index

1372567

10
g-index

12
all docs

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docs citations

12
times ranked

47
citing authors

#	ARTICLE	IF	CITATIONS
1	A kind of LQ non-zero sum differential game of backward stochastic differential equation with asymmetric information. <i>Automatica</i> , 2018, 97, 346-352.	5.0	34
2	The maximum principle for partially observed optimal control of forward-backward stochastic systems with random jumps. <i>Journal of Systems Science and Complexity</i> , 2011, 24, 1083-1099.	2.8	23
3	Maximum principle for differential games of forward-backward stochastic systems with applications. <i>Journal of Mathematical Analysis and Applications</i> , 2012, 386, 412-427.	1.0	13
4	A necessary condition for optimal control of initial coupled forward-backward stochastic differential equations with partial information. <i>Journal of Applied Mathematics and Computing</i> , 2011, 37, 347-359.	2.5	10
5	The Filtering Equations of Forward-Backward Stochastic Systems with Random Jumps and Applications to Partial Information Stochastic Optimal Control. <i>Stochastic Analysis and Applications</i> , 2010, 28, 1003-1019.	1.5	9
6	Differential games of partial information forward-backward doubly SDE and applications. <i>ESAIM - Control, Optimisation and Calculus of Variations</i> , 2014, 20, 78-94.	1.3	9
7	Arrow Sufficient Conditions for Optimality of Fully Coupled Forward-Backward Stochastic Differential Equations with Applications to Finance. <i>Journal of Optimization Theory and Applications</i> , 2015, 165, 639-656.	1.5	7
8	Linear Quadratic Nonzero Sum Differential Games with Asymmetric Information. <i>Mathematical Problems in Engineering</i> , 2014, 2014, 1-11.	1.1	6
9	Individual and mass behavior in large population forward-backward stochastic control problems: Centralized and Nash equilibrium solutions. <i>Optimal Control Applications and Methods</i> , 2021, 42, 1269-1292.	2.1	4
10	Optimality Conditions for Optimal Control of Jump-Diffusion SDEs with Correlated Observations Noises. <i>Mathematical Problems in Engineering</i> , 2013, 2013, 1-7.	1.1	2
11	Pricing and optimal conversion strategy of convertible bonds. , 2009, , .		0
12	Partial information differential games for mean-field SDEs. , 2016, , .		0