Hua Xiao

List of Publications by Year
in descending order

12
papers

117
citations

1307594
7
h-index

1372567
10
g-index

12
all docs

12
docs citations

12
times ranked

47
citing authors

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