Xun Li

List of Publications by Year
in descending order

98 papers	2,203 citations	236833 25 h-index	243529 44 g-index
99 all docs	99 docs citations	99 times ranked	1010 citing authors

#	Article	IF	Citations
1	Open-loop solvability for mean-field stochastic linear quadratic optimal control problems of Markov regime-switching system. Journal of Industrial and Management Optimization, 2022, 18, 2415.	0.8	3
2	Dynamic discrete-time portfolio selection for defined contribution pension funds with inflation risk. Journal of Industrial and Management Optimization, 2022, 18, 511.	0.8	5
3	Optimal control and stabilization for linear continuous‐time mean‐field systems with delay. IET Control Theory and Applications, 2022, 16, 283-300.	1.2	3
4	Survey on Multi-period Mean–Variance Portfolio Selection Model. Journal of the Operations Research Society of China, 2022, 10, 599-622.	0.9	4
5	Stochastic Linear Quadratic Optimal Control Problem: A Reinforcement Learning Method. IEEE Transactions on Automatic Control, 2022, 67, 5009-5016.	3.6	7
6	Weak Closed-Loop Solvability of Stochastic Linear Quadratic Optimal Control Problems of Markovian Regime Switching System. Applied Mathematics and Optimization, 2021, 84, 535-565.	0.8	10
7	A discrete-time mean-field stochastic linear-quadratic optimal control problem with financial application. International Journal of Control, 2021, 94, 175-189.	1.2	5
8	Anticipated backward stochastic differential equations with quadratic growth. Journal of Differential Equations, 2021, 270, 1298-1331.	1.1	6
9	Mean-field linear-quadratic stochastic differential games in an infinite horizon. ESAIM - Control, Optimisation and Calculus of Variations, 2021, 27, 81.	0.7	5
10	Optimal control for discrete-time NCSs with input delay and Markovian packet losses: Hold-input case. Automatica, 2021, 132, 109806.	3.0	10
11	Free boundary problem for an optimal investment problem with a borrowing constraint. Journal of Industrial and Management Optimization, 2021, .	0.8	0
12	Open-loop and closed-loop solvabilities for stochastic linear quadratic optimal control problems of Markovian regime switching system. ESAIM - Control, Optimisation and Calculus of Variations, 2021, 27, 69.	0.7	5
13	Multi-period asset-liability management with cash flows and probability constraints: A mean-field formulation approach. Journal of the Operational Research Society, 2020, 71, 1563-1580.	2.1	4
14	Equilibrium Solutions of Multiperiod Mean-Variance Portfolio Selection. IEEE Transactions on Automatic Control, 2020, 65, 1716-1723.	3.6	8
15	Better than optimal mean–variance portfolio policy in multi-period asset–liability management problem. Operations Research Letters, 2020, 48, 693-696.	0.5	1
16	A stochastic maximum principle for partially observed stochastic control systems with delay. Systems and Control Letters, 2020, 146, 104812.	1.3	5
17	Indefinite mean-field type linear–quadratic stochastic optimal control problems. Automatica, 2020, 122, 109267.	3.0	13
18	An Optimal Investment Problem with Nonsmooth and Nonconcave Utility over a Finite Time Horizon. SIAM Journal on Financial Mathematics, 2020, 11, 411-436.	0.7	1

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19	On continuous-time constrained stochastic linear–quadratic control. Automatica, 2020, 114, 108809.	3.0	9
20	Data-driven robust mean-CVaR portfolio selection under distribution ambiguity. Quantitative Finance, 2019, 19, 105-121.	0.9	31
21	Mean field game for linear–quadratic stochastic recursive systems. Systems and Control Letters, 2019, 134, 104544.	1.3	3
22	Mixed Equilibrium Solution of Time-Inconsistent Stochastic Linear-Quadratic Problem. SIAM Journal on Control and Optimization, 2019, 57, 533-569.	1.1	12
23	Financial Mathematics, Derivatives and Structured Products. , 2019, , .		3
24	Linear Quadratic Optimal Control Problems for Mean-Field Backward Stochastic Differential Equations. Applied Mathematics and Optimization, 2019, 80, 223-250.	0.8	38
25	Optimal stopping investment with non-smooth utility over an infinite time horizon. Journal of Industrial and Management Optimization, 2019, 15, 81-96.	0.8	1
26	A mean-field formulation for multi-period asset–liability mean–variance portfolio selection with an uncertain exit time. Journal of the Operational Research Society, 2018, 69, 487-499.	2.1	5
27	Linear quadratic mean field game with control input constraint. ESAIM - Control, Optimisation and Calculus of Variations, 2018, 24, 901-919.	0.7	23
28	A mean-field formulation for multi-period asset-liability mean-variance portfolio selection with probability constraints. Journal of Industrial and Management Optimization, 2018, 14, 249-265.	0.8	2
29	Real options approach for fashionable and perishable products using stock loan with regime switching. Annals of Operations Research, 2017, 257, 357-377.	2.6	8
30	MEAN–VARIANCE POLICY FOR DISCRETE–TIME CONE–CONSTRAINED MARKETS: TIME CONSISTENCY IN EFFICIENCY AND THE MINIMUM–VARIANCE SIGNED SUPERMARTINGALE MEASURE. Mathematical Finance, 2017, 27, 471-504.	0.9	46
31	Better than pre-committed optimal mean-variance policy in a jump diffusion market. Mathematical Methods of Operations Research, 2017, 85, 327-347.	0.4	3
32	Time consistent behavioral portfolio policy for dynamic mean–variance formulation. Journal of the Operational Research Society, 2017, 68, 1647-1660.	2.1	17
33	Architectural evolution of phase domains in shape memory polyurethanes by dissipative particle dynamics simulations. Polymer Chemistry, 2017, 8, 260-271.	1.9	23
34	Optimal stopping investment in a logarithmic utility-based portfolio selection problem. Financial Innovation, 2017, 3, .	3.6	5
35	Characterizations of closed-loop equilibrium solutions for dynamic mean–variance optimization problems. Systems and Control Letters, 2017, 110, 15-20.	1.3	12
36	A stochastic control problem and related free boundaries in finance. Mathematical Control and Related Fields, 2017, 7, 563-584.	0.6	10

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37	Optimal Sharpe ratio in continuous-time markets with and without a risk-free asset. Journal of Industrial and Management Optimization, 2017, 13, 1273-1290.	0.8	2
38	Dynamic asset–liability management in a Markov market with stochastic cash flows. Quantitative Finance, 2016, 16, 1575-1597.	0.9	7
39	Mean-field stochastic linear–quadratic optimal control with Markov jump parameters. Systems and Control Letters, 2016, 93, 69-76.	1.3	24
40	Multi-period defined contribution pension funds investment management with regime-switching and mortality risk. Insurance: Mathematics and Economics, 2016, 71, 103-113.	0.7	13
41	Open-Loop and Closed-Loop Solvabilities for Stochastic Linear Quadratic Optimal Control Problems. SIAM Journal on Control and Optimization, 2016, 54, 2274-2308.	1.1	115
42	Continuous-time Markowitz's model with constraints on wealth and portfolio. Operations Research Letters, 2016, 44, 729-736.	0.5	8
43	Revealing the morphological architecture of a shape memory polyurethane by simulation. Scientific Reports, 2016, 6, 29180.	1.6	18
44	Coordinating Supply Chains With a General Price-Dependent Demand Function: Impacts of Channel Leadership and Information Asymmetry. IEEE Transactions on Engineering Management, 2016, 63, 390-403.	2.4	32
45	Mean-field stochastic linear quadratic optimal control problems: closed-loop solvability. Probability, Uncertainty and Quantitative Risk, 2016, 1, .	0.5	27
46	Indefinite Mean-Field Stochastic Linear-Quadratic Optimal Control: From Finite Horizon to Infinite Horizon. IEEE Transactions on Automatic Control, 2016, 61, 3269-3284.	3.6	39
47	Mean-Field Linear-Quadratic-Gaussian (LQG) Games for Stochastic Integral Systems. IEEE Transactions on Automatic Control, 2016, 61, 2670-2675.	3.6	14
48	Finite-Horizon Indefinite Mean-Field Stochastic Linear-Quadratic Optimal Control. IFAC-PapersOnLine, 2015, 48, 211-216.	0.5	1
49	Discrete-Time Stochastic Linear-Quadratic Optimal Control with Time-Inconsistency. IFAC-PapersOnLine, 2015, 48, 691-696.	0.5	1
50	A Mean-Field Formulation for Optimal Multi-Period Asset-Liability Mean-Variance Portfolio Selection with an Uncertain Exit Time. SSRN Electronic Journal, 2015, , .	0.4	1
51	Innovative menu of contracts for coordinating a supply chain with multiple mean-variance retailers. European Journal of Operational Research, 2015, 246, 815-826.	3.5	34
52	Discrete-time mean-field Stochastic linear–quadratic optimal control problems, II: Infinite horizon case. Automatica, 2015, 57, 65-77.	3.0	66
53	Necessary condition for near optimal control of linear forward–backward stochastic differential equations. International Journal of Control, 2015, 88, 1594-1608.	1.2	5
54	Indefinite Mean-Field Stochastic Linear-Quadratic Optimal Control. IEEE Transactions on Automatic Control, 2015, 60, 1786-1800.	3.6	54

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55	Search-Based Advertising Auctions With Choice-Based Budget Constraint. IEEE Transactions on Systems, Man, and Cybernetics: Systems, 2015, 45, 1178-1186.	5.9	8
56	A linear-quadratic optimal control problem for mean-field stochastic differential equations in infinite horizon. Mathematical Control and Related Fields, 2015, 5, 97-139.	0.6	83
57	Time Consistent Behavior Portfolio Policy for Dynamic Mean-Variance Formulation. SSRN Electronic Journal, 2014, , .	0.4	2
58	Hydrogen-Bonding Interactions in Hard Segments of Shape Memory Polyurethane: Toluene Diisocyanates and 1,6-Hexamethylene Diisocyanate. A Theoretical and Comparative Study. Journal of Physical Chemistry A, 2014, 118, 12241-12255.	1.1	33
59	Optimal investment with stopping in finite horizon. Journal of Inequalities and Applications, 2014, 2014, .	0.5	3
60	Optimal multi-period mean–variance policy under no-shorting constraint. European Journal of Operational Research, 2014, 234, 459-468.	3.5	96
61	A Mixed Linear Quadratic Optimal Control Problem with a Controlled Time Horizon. Applied Mathematics and Optimization, 2014, 70, 29-59.	0.8	4
62	A mean-field formulation for optimal multi-period mean–variance portfolio selection with an uncertain exit time. Operations Research Letters, 2014, 42, 489-494.	0.5	19
63	Unified Framework of Mean-Field Formulations for Optimal Multi-Period Mean-Variance Portfolio Selection. IEEE Transactions on Automatic Control, 2014, 59, 1833-1844.	3.6	56
64	Linear-Quadratic Control of Discrete-Time Stochastic Systems with Indefinite Weight Matrices and Mean-Field Terms. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2014, 47, 9750-9755.	0.4	3
65	Discrete time mean-field stochastic linear-quadratic optimal control problems. Automatica, 2013, 49, 3222-3233.	3.0	140
66	A computationally efficient state-space partitioning approach to pricing high-dimensional American options via dimension reduction. European Journal of Operational Research, 2013, 231, 362-370.	3.5	11
67	Consensus seeking in multi-agent systems with multiplicative measurement noises. Systems and Control Letters, 2013, 62, 430-437.	1.3	110
68	When should venture capitalists exit their investee companies?. International Journal of Managerial Finance, 2013, 9, 351-364.	0.6	4
69	The impact of demand variability and transshipment on vendor's distribution policies under vendor managed inventory strategy. International Journal of Production Economics, 2012, 139, 42-48.	5.1	45
70	Saddle points of discrete Markov zero-sum game with stopping. Automatica, 2012, 48, 1898-1903.	3.0	0
71	New exact penalty function for solving constrained finite min-max problems. Applied Mathematics and Mechanics (English Edition), 2012, 33, 253-270.	1.9	7
72	Forward–backward linear quadratic stochastic optimal control problem with delay. Systems and Control Letters, 2012, 61, 623-630.	1.3	44

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73	On an exact penalty function method for semi-infinite programming problems. Journal of Industrial and Management Optimization, 2012, 8, 705-726.	0.8	5
74	DYNAMIC PORTFOLIO SELECTION UNDER CAPITAL-AT-RISK WITH NO SHORT-SELLING CONSTRAINTS. International Journal of Theoretical and Applied Finance, 2011, 14, 957-977.	0.2	4
75	Supply chain coordination with risk sensitive retailer under target sales rebate. Automatica, 2011, 47, 1617-1625.	3.0	75
76	Near-optimal control for stochastic recursive problems. Systems and Control Letters, 2011, 60, 161-168.	1.3	18
77	Dynamic mean–variance portfolio selection with borrowing constraint. European Journal of Operational Research, 2010, 200, 312-319.	3.5	95
78	Near-optimal control problems for linear forward–backward stochastic systems. Automatica, 2010, 46, 397-404.	3.0	43
79	Continuous Time Portfolio Selection under Conditional Capital at Risk. Journal of Probability and Statistics, 2010, 2010, 1-26.	0.3	2
80	System Uncertainty and Statistical Detection for Jump-diffusion Models. IEEE Transactions on Automatic Control, 2010, 55, 697-702.	3.6	0
81	Maximum Principles for a Class of Partial Information Risk-Sensitive Optimal Controls. IEEE Transactions on Automatic Control, 2010, 55, 1438-1443.	3.6	25
82	Risk Measurement and Investment Myopia in Hedge Fund Management*. Asia-Pacific Journal of Financial Studies, 2009, 38, 1-33.	0.5	2
83	A high-order Markov-switching model for risk measurement. Computers and Mathematics With Applications, 2009, 58, 1-10.	1.4	25
84	Corporate risk management and investment decisions. Journal of Risk Finance, 2009, 10, 155-168.	3.6	10
85	On an approximation method for pricing a high-dimensional basket option on assets with mean-reverting prices. Computers and Operations Research, 2008, 35, 76-89.	2.4	1
86	Reputation entrenchment or risk minimization?. Journal of Risk Finance, 2008, 9, 125-150.	3.6	7
87	Continuous-time mean-variance efficiency: the 80% rule. Annals of Applied Probability, 2006, 16, 1751.	0.6	47
88	A semi-analytic method for valuing high-dimensional options on the maximum and minimum of multiple assets. Annals of Finance, 2006, 2, 179-205.	0.3	4
89	Indefinite Stochastic Linear Quadratic Control with Markovian Jumps in Infinite Time Horizon. Journal of Global Optimization, 2003, 27, 149-175.	1.1	81
90	Dynamic Mean Semi-variance Portfolio Selection. Lecture Notes in Computer Science, 2003, , 95-104.	1.0	2

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91	Dynamic Mean-Variance Portfolio Selection with No-Shorting Constraints. SIAM Journal on Control and Optimization, 2002, 40, 1540-1555.	1.1	225
92	Indefinite stochastic LQ controls with Markovian jumps in a finite time horizon. Communications in Information and Systems, 2002, 2, 265-282.	0.3	39
93	Indefinite stochastic LQ control with jumps. , 0, , .		1
94	Better Than Pre-Committed Optimal Mean-Variance Policy in a Jump Diffusion Market. SSRN Electronic Journal, 0, , .	0.4	0
95	Mean-Variance Policy for Discrete-Time Cone Constrained Markets: Time Consistency in Efficiency and Minimum-Variance Signed Supermartingale Measure. SSRN Electronic Journal, 0, , .	0.4	2
96	Equilibrium strategy for a multi-period weighted mean-variance portfolio selection in a Markov regime-switching market with uncertain time-horizon and a stochastic cash flow. Communications in Statistics - Theory and Methods, 0, , 1-36.	0.6	0
97	Optimal Multiperiod Mean-Variance Policy Under No-Shorting Constraint. SSRN Electronic Journal, 0, , .	0.4	13
98	Unified Framework of Mean-Field Formulations for Optimal Multi-Period Mean-Variance Portfolio Selection. SSRN Electronic Journal, 0, , .	0.4	2