Yijie Peng

List of Publications by Year
in descending order

45 papers	**393** citations	933264 **10** h-index	887953 **17** g-index
45 all docs	**45** docs citations	**45** times ranked	**212** citing authors

#	Article	IF	Citations
1	Gradient estimation for smooth stopping criteria. Advances in Applied Probability, 2023, 55, 29-55.	0.4	0
2	Dynamic Sampling Allocation Under Finite Simulation Budget for Feasibility Determination. INFORMS Journal on Computing, 2022, 34, 557-568.	1.0	7
3	A New Likelihood Ratio Method for Training Artificial Neural Networks. INFORMS Journal on Computing, 2022, 34, 638-655.	1.0	3
4	Efficient learning for decomposing and optimizing random networks. Fundamental Research, 2022, , .	1.6	0
5	Variance reduction for generalized likelihood ratio method by conditional Monte Carlo and randomized Quasi-Monte Carlo methods. Journal of Management Science and Engineering, 2022, 7, 550-577.	1.9	3
6	Efficient Learning for Selecting Important Nodes in Random Network. IEEE Transactions on Automatic Control, 2021, 66, 1321-1328.	3.6	6
7	Efficient Sampling Allocation Procedures for Optimal Quantile Selection. INFORMS Journal on Computing, 2021, 33, 230-245.	1.0	8
8	Gradient-Based Simulation Optimization for Economic Design of Control Charts. , 2021, , .		0
9	Variance Reduction for Generalized Likelihood Ratio Method in Quantile Sensitivity Estimation. , 2021, , .		2
10	Dynamic Sampling Policy For Subset Selection. , 2021, , .		0
11	Stochastic Control Framework for Determining Feasible Alternatives in Sampling Allocation. IEEE Transactions on Automatic Control, 2020, 65, 2647-2653.	3.6	5
12	Training Artificial Neural Networks by Generalized Likelihood Ratio Method: An Effective Way to Improve Robustness. , 2020, , .		2
13	Maximum Likelihood Estimation by Monte Carlo Simulation: Toward Data-Driven Stochastic Modeling. Operations Research, 2020, 68, 1896-1912.	1.2	13
14	Dynamic Sampling Allocation for Selecting a Good Enough Alternative. , 2020, , .		2
15	Technical Note—Central Limit Theorems for Estimated Functions at Estimated Points. Operations Research, 2020, 68, 1557-1563.	1.2	1
16	Sequential Sampling for a Ranking and Selection Problem with Exponential Sampling Distributions. , 2020, , .		4
17	Asynchronous Value Iteration for Markov Decision Processes with Continuous State Spaces. , 2020, , .		0
18	A Coordinate Optimization Approach for Concurrent Design. IEEE Transactions on Automatic Control, 2019, 64, 2913-2920.	3.6	1

#	Article	IF	Citations
19	Stochastic Gradient Estimation for Artificial Neural Networks. SSRN Electronic Journal, 2019, , .	0.4	0
20	optimizing outpatient Department Staffing Level using Multi-Fidelity Models. , 2019, , .		0
21	Dynamic Sampling Procedure for Decomposable Random Networks. , 2019, , .		0
22	Estimating Quantile Sensitivity for Financial Models with Correlations and Jumps. , 2019, , .		2
23	Data-Driven Fitting of the M/G/1 Queue. , 2019, , .		0
24	From Data to Stochastic Modeling and Decision Making: What Can We Do Better?. Asia-Pacific Journal of Operational Research, 2019, 36, 1940012.	0.9	0
25	Efficient Simulation Sampling Allocation Using Multifidelity Models. IEEE Transactions on Automatic Control, 2019, 64, 3156-3169.	3.6	16
26	A New Unbiased Stochastic Derivative Estimator for Discontinuous Sample Performances with Structural Parameters. Operations Research, 2018, 66, 487-499.	1.2	48
27	Gradient-Based Myopic Allocation Policy: An Efficient Sampling Procedure in a Low-Confidence Scenario. IEEE Transactions on Automatic Control, 2018, 63, 3091-3097.	3.6	14
28	Applications of generalized likelihood ratio method to distribution sensitivities and steady-state simulation. Discrete Event Dynamic Systems: Theory and Applications, 2018, 28, 109-125.	0.6	12
29	A REVIEW OF STATIC AND DYNAMIC OPTIMIZATION FOR RANKING AND SELECTION. , 2018, , .		5
30	Efficient Sampling Procedure for Selecting the Largest Stationary Probability of a Markov Chain. , 2018, , .		1
31	Ranking and Selection as Stochastic Control. IEEE Transactions on Automatic Control, 2018, 63, 2359-2373.	3.6	60
32	Myopic Allocation Policy With Asymptotically Optimal Sampling Rate. IEEE Transactions on Automatic Control, 2017, 62, 2041-2047.	3.6	30
33	Surface-enhanced Raman spectroscopy coupled with gold nanoparticles for rapid detection of amoxicillin residues in duck meat. Spectroscopy Letters, 2017, 50, 579-584.	0.5	16
34	On the asymptotic analysis of quantile sensitivity estimation by Monte Carlo simulation. , 2017, , .		10
35	Rapid Detection of Tetracycline Residues in Duck Meat Using Surface Enhanced Raman Spectroscopy. Journal of Spectroscopy, 2016, 2016, 1-6.	0.6	27
36	Determination of Benzylpenicillin Potassium Residues in Duck Meat Using Surface Enhanced Raman Spectroscopy with Au Nanoparticles. Journal of Spectroscopy, 2016, 2016, 1-7.	0.6	8

#	Article	IF	Citations
37	Estimating distribution sensitivity using generalized likelihood ratio method. , 2016, , .		3
38	On the regularity conditions and applications for generalized likelihood ratio method. , 2016, , .		1
39	Rapid detection of doxycycline content in duck meat by using silver nanoparticles and alkylphenols polyoxyethylene enhanced fluorescence of europium complex. Spectroscopy Letters, 2016, 49, 563-567.	0.5	4
40	Dynamic Sampling Allocation and Design Selection. INFORMS Journal on Computing, 2016, 28, 195-208.	1.0	31
41	Gradient-based simulated maximum likelihood estimation for stochastic volatility models using characteristic functions. Quantitative Finance, 2016, 16, 1393-1411.	0.9	7
42	Non-monotonicity of probability of correct selection. , 2015, , .		13
43	A dynamic framework for statistical selection problems. , 2013, , .		1
44	Efficient Simulation Resource Sharing and Allocation for Selecting the Best. IEEE Transactions on Automatic Control, 2013, 58, 1017-1023.	3.6	23
45	Computing Sensitivities for Distortion Risk Measures. INFORMS Journal on Computing, 0, , .	1.0	4