Jian-Qiang Hu

List of Publications by Year
in descending order

59 papers	727 citations	840776 11 h-index	713466 21 g-index
59 all docs	59 docs citations	59 times ranked	256 citing authors

#	Article	IF	Citations
1	METHOD OF MOMENTS ESTIMATION FOR LÃ‰VY-DRIVEN ORNSTEINâ€“UHLENBECK STOCHASTIC VOLATILITY MODELS. Probability in the Engineering and Informational Sciences, 2021, 35, 975-1004.	0.8	2
2	A Study on Efficient Computing Budget Allocation for a Two-Stage Problem. Asia-Pacific Journal of Operational Research, 2021, 38, 2050044.	1.3	2
3	Efficient Sampling Allocation Procedures for Optimal Quantile Selection. INFORMS Journal on Computing, 2021, 33, 230-245.	1.7	8
4	The impact of payer status on hospital admissions: evidence from an academic medical center. BMC Health Services Research, 2021, 21, 930.	2.2	4
5	Optimal Computing Budget Allocation for regression with gradient information. Automatica, 2021, 134, 109927.	5.0	6
6	Technical Noteâ€"Central Limit Theorems for Estimated Functions at Estimated Points. Operations Research, 2020, 68, 1557-1563.	1.9	1
7	The impact of trading restrictions and margin requirements on stock index futures. Journal of Futures Markets, 2020, 40, 1176-1191.	1.8	9
8	Asynchronous Value Iteration for Markov Decision Processes with Continuous State Spaces. , 2020, , .		0
9	Asynchronous Algorithms for Computing Equilibrium Prices in a Capital Asset Pricing Model. Asia-Pacific Journal of Operational Research, 2019, 36, 1950023.	1.3	0
10	Moment estimators for the parameters of Ornstein-Uhlenbeck processes driven by compound Poisson processes. Discrete Event Dynamic Systems: Theory and Applications, 2019, 29, 57-77.	1.5	5
11	Flight Schedule Recovery: A Simulation-Based Approach. Asia-Pacific Journal of Operational Research, 2019, 36, 1940010.	1.3	7
12	Estimating Quantile Sensitivity for Financial Models with Correlations and Jumps. , 2019, , .		2
13	Efficient Simulation Sampling Allocation Using Multifidelity Models. IEEE Transactions on Automatic Control, 2019, 64, 3156-3169.	5.7	16
14	A New Unbiased Stochastic Derivative Estimator for Discontinuous Sample Performances with Structural Parameters. Operations Research, 2018, 66, 487-499.	1.9	48
15	Gradient-Based Myopic Allocation Policy: An Efficient Sampling Procedure in a Low-Confidence Scenario. IEEE Transactions on Automatic Control, 2018, 63, 3091-3097.	5.7	14
16	Applications of generalized likelihood ratio method to distribution sensitivities and steady-state simulation. Discrete Event Dynamic Systems: Theory and Applications, 2018, 28, 109-125.	1.5	12
17	A Computational Algorithm for Equilibrium Asset Pricing Under Heterogeneous Information and Short-Sale Constraints. Asia-Pacific Journal of Operational Research, 2017, 34, 1750025.	1.3	0
18	Computing equilibrium prices for a capital asset pricing model with heterogeneous beliefs and margin-requirement constraints. European Journal of Operational Research, 2017, 256, 24-34.	5.7	5

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19	On the asymptotic analysis of quantile sensitivity estimation by Monte Carlo simulation. , 2017, , .		10
20	Estimating distribution sensitivity using generalized likelihood ratio method. , 2016, , .		3
21	On the regularity conditions and applications for generalized likelihood ratio method. , 2016, , .		1
22	Dynamic Sampling Allocation and Design Selection. INFORMS Journal on Computing, 2016, 28, 195-208.	1.7	31
23	Gradient-based simulated maximum likelihood estimation for stochastic volatility models using characteristic functions. Quantitative Finance, 2016, 16, 1393-1411.	1.7	7
24	Balancing Search and Estimation in Random Search Based Stochastic Simulation Optimization. IEEE Transactions on Automatic Control, 2016, 61, 3593-3598.	5.7	11
25	Non-monotonicity of probability of correct selection. , 2015, , .		13
26	Gradient-based simulated maximum likelihood estimation for LÃ©vy-driven Ornsteinâ€“Uhlenbeck stochastic volatility models. Quantitative Finance, 2014, 14, 1399-1414.	1.7	9
27	A dynamic framework for statistical selection problems. , 2013, , .		1
28	Efficient Simulation Resource Sharing and Allocation for Selecting the Best. IEEE Transactions on Automatic Control, 2013, 58, 1017-1023.	5.7	23
29	Determining the optimal sampling set size for random search. , 2013, , .		2
30	Contamination control in food supply chain. , 2010, , .		2
31	Perturbation Analysis of a Dynamic Priority Call Center. IEEE Transactions on Automatic Control, 2010, 55, 1191-1196.	5.7	9
32	A two-level loan portfolio optimization problem. , 2010, , .		0
33	Conditional Monte Carlo Estimation of Quantile Sensitivities. Management Science, 2009, 55, 2019-2027.	4.1	80
34	Simulation Allocation for Determining the Best Design in the Presence of Correlated Sampling. INFORMS Journal on Computing, 2007, 19, 101-111.	1.7	72
35	Fluid approximation and perturbation analysis of a dynamic priority call center. , 2004, , .		2
36	Development of a discrete event dynamic systems curriculum using a Web-based "real-time" simulated factory. , 2004, , .		3

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37	Conditional Monte Carlo. , 1997, , .		147
38	An interpolation approximation for the GI/G/1 queue based on multipoint PadÃ© approximation. Queueing Systems, 1997, 26, 269-284.	0.9	7
39	The Departure Process of theGI/G/1 Queue and Its MacLaurin Series. Operations Research, 1996, 44, 810-815.	1.9	21
40	Comparison of gradient estimation techniques for queues with non-identical servers. Computers and Operations Research, 1995, 22, 715-729.	4.0	8
41	Analyticity of single-server queues in light traffic. Queueing Systems, 1995, 19, 63-80.	0.9	15
42	(<i>s, S</i>) Inventory Systems with Random Lead Times: <i>Harris Recurrence and Its Implications in Sensitivity Analysis</i>. Probability in the Engineering and Informational Sciences, 1994, 8, 355-376.	0.8	24
43	A sample path analysis of M/GI/1 queues with workload restrictions. Queueing Systems, 1993, 14, 203-213.	0.9	5
44	The MacLaurin series for the GI/G/1 queue. Journal of Applied Probability, 1992, 29, 176-184.	0.7	51
45	Consistency of infinitesimal perturbation analysis estimators with rates. Queueing Systems, 1991, 8, 265-277.	0.9	3
46	An Application of Perturbation Analysis to a Replacement Problem in Maintenance Theory. , 0, , .		2
47	A decomposition approach to flow control in tandem production systems. , 0, , .		1
48	A queueing approach to manufacturing flow control models. , 0, , .		1
49	Optimal control of a multi-state manufacturing system: control of production rate and temporary increase in capacity. , 0, , .		8
50	Modeling of correlated arrival processes in the Internet. , 0, , .		2
51	Computing Sensitivities for Distortion Risk Measures. INFORMS Journal on Computing, 0, , .	1.7	4
52	Discrete-Event Stochastic Systems with Copula Correlated Input Processes. IISE Transactions, 0, , 1-30.	2.4	0
53	Admission Control Game with Capacity Borrowing. Production and Operations Management, 0, , .	3.8	1
54	Correlated queues with service times depending on inter-arrival times. Queueing Systems, 0, , 1.	0.9	2

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55	Moment estimators for parameters of LÃ©vyâ€driven Ornsteinâ€Uhlenbeck processes. Journal of Time Series Analysis, 0, , .	1.2	0
56	Experience with developing and dispensing research results and advanced course materials on the World Wide Web. , 0, , .		4
57	Strategic Admission Behavior and Its Implications: Evidence from a Cardiac Surgery Department. Journal of the Operations Research Society of China, 0, , 1.	1.4	0
58	Differentiability and analyticity of queues in light traffic. , 0, , .		0
59	Discrete-event stochastic systems with correlated inputs: Modeling and performance evaluation. Frontiers of Engineering Management, 0, , 1.	6.1	1