Chala Adel

List of Publications by Year
in descending order

13 papers	56 citations	1937457 4 h-index	1588896 8 g-index
13 all docs	13 docs citations	13 times ranked	26 citing authors

#	Article	IF	Citations
1	Stochastic maximum principle for optimal control problem under G-expectation utility. Random Operators and Stochastic Equations, 2022, 30, 121-135.	0.2	0
2	A riskâ€sensitive stochastic maximum principle for fully coupled forwardâ€backward stochastic differential equations with applications. Asian Journal of Control, 2020, 22, 1360-1371.	1.9	8
3	On the singular risk-sensitive stochastic maximum principle. International Journal of Control, 2020, , 1-11.	1.2	2
4	An optimal control of a risk-sensitive problem for backward doubly stochastic differential equations with applications. Random Operators and Stochastic Equations, 2020, 28, 1-18.	0.2	1
5	Malliavin calculus used to derive a stochastic maximum principle for system driven by fractional Brownian and standard Wiener motions with application. Random Operators and Stochastic Equations, 2020, 28, 291-306.	0.2	1
6	A general maximum principle for mean-field forward-backward doubly stochastic differential equations with jumps processes. Random Operators and Stochastic Equations, 2019, 27, 9-25.	0.2	2
7	The general relaxed control problem of fully coupled forwardâ€“backward doubly system. SeMA Journal, 2017, 74, 1-19.	1.0	0
8	Pontryaginâ€™s Risk-Sensitive Stochastic Maximum Principle for Backward Stochastic Differential Equations with Application. Bulletin of the Brazilian Mathematical Society, 2017, 48, 399-411.	0.3	6
9	Near-Relaxed Control Problem of Fully Coupled Forwardâ€“Backward Doubly System. Communications in Mathematics and Statistics, 2015, 3, 459-476.	0.9	1
10	Necessary condition for optimality of forwardâ€“backward doubly system. Afrika Matematika, 2015, 26, 575-584.	0.4	0
11	Stochastic controls of relaxed-singular problems. Random Operators and Stochastic Equations, 2014, 22, .	0.2	1
12	The relaxed optimal control problem of forward-backward stochastic doubly systems with Poisson jumps and its application to LQ problem. Random Operators and Stochastic Equations, 2012, 20, .	0.2	6
13	The stochastic maximum principle in optimal control of singular diffusions with non linear coefficients. Random Operators and Stochastic Equations, 2005, 13, 1-10.	0.2	28