

# Jianhui Huang

## List of Publications by Year in descending order

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43  
papers

671  
citations

567247

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610883

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docs citations

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times ranked

205  
citing authors

#	ARTICLE	IF	CITATIONS
1	A linear-quadratic optimal control problem for mean-field stochastic differential equations in infinite horizon. <i>Mathematical Control and Related Fields</i> , 2015, 5, 97-139.	1.1	83
2	A Maximum Principle for Partial Information Backward Stochastic Control Problems with Applications. <i>SIAM Journal on Control and Optimization</i> , 2009, 48, 2106-2117.	2.1	75
3	Forward-“backward linear quadratic stochastic optimal control problem with delay. <i>Systems and Control Letters</i> , 2012, 61, 623-630.	2.3	44
4	Near-optimal control problems for linear forward-“backward stochastic systems. <i>Automatica</i> , 2010, 46, 397-404.	5.0	43
5	Backward Mean-Field Linear-Quadratic-Gaussian (LQG) Games: Full and Partial Information. <i>IEEE Transactions on Automatic Control</i> , 2016, 61, 3784-3796.	5.7	37
6	Linear-Quadratic-Gaussian Mixed Mean-Field Games with Heterogeneous Input Constraints. <i>SIAM Journal on Control and Optimization</i> , 2018, 56, 2835-2877.	2.1	29
7	Optimal premium policy of an insurance firm: Full and partial information. <i>Insurance: Mathematics and Economics</i> , 2010, 47, 208-215.	1.2	27
8	A Stochastic Maximum Principle for Delayed Mean-Field Stochastic Differential Equations and Its Applications. <i>IEEE Transactions on Automatic Control</i> , 2013, 58, 3212-3217.	5.7	27
9	Maximum Principles for a Class of Partial Information Risk-Sensitive Optimal Controls. <i>IEEE Transactions on Automatic Control</i> , 2010, 55, 1438-1443.	5.7	25
10	Linear-“Quadratic Mean-Field Game for Stochastic Delayed Systems. <i>IEEE Transactions on Automatic Control</i> , 2018, 63, 2722-2729.	5.7	24
11	Maximum principle for optimal control of fully coupled forward-backward stochastic differential delayed equations. <i>ESAIM - Control, Optimisation and Calculus of Variations</i> , 2012, 18, 1073-1096.	1.3	23
12	Solvability of indefinite stochastic Riccati equations and linear quadratic optimal control problems. <i>Systems and Control Letters</i> , 2014, 68, 68-75.	2.3	23
13	Linear quadratic mean field game with control input constraint. <i>ESAIM - Control, Optimisation and Calculus of Variations</i> , 2018, 24, 901-919.	1.3	23
14	Near-optimal control for stochastic recursive problems. <i>Systems and Control Letters</i> , 2011, 60, 161-168.	2.3	18
15	Stochastic Maximum Principle for Controlled Backward Delayed System via Advanced Stochastic Differential Equation. <i>Journal of Optimization Theory and Applications</i> , 2015, 167, 1112-1135.	1.5	17
16	Mean-Field Linear-Quadratic-Gaussian (LQG) Games for Stochastic Integral Systems. <i>IEEE Transactions on Automatic Control</i> , 2016, 61, 2670-2675.	5.7	14
17	Characterizations of closed-loop equilibrium solutions for dynamic mean-“variance optimization problems. <i>Systems and Control Letters</i> , 2017, 110, 15-20.	2.3	12
18	Large deviations of mean-field stochastic differential equations with jumps. <i>Statistics and Probability Letters</i> , 2015, 96, 1-9.	0.7	10

#	ARTICLE	IF	CITATIONS
19	Regularity Properties for General HJB Equations: A Backward Stochastic Differential Equation Method. SIAM Journal on Control and Optimization, 2012, 50, 1466-1501.	2.1	9
20	Social optima in robust mean field LQG control. , 2017, , .		9
21	Social Optima in Robust Mean Field LQG Control: From Finite to Infinite Horizon. IEEE Transactions on Automatic Control, 2021, 66, 1529-1544.	5.7	9
22	The near-optimal maximum principle of impulse control for stochastic recursive system. Science China Information Sciences, 2016, 59, 1.	4.3	8
23	Linear-Quadratic Mixed Stackelbergâ€™Nash Stochastic Differential Game with Majorâ€™Minor Agents. Applied Mathematics and Optimization, 2021, 84, 2445-2494.	1.6	8
24	Estimation for discretely observed continuous state branching processes with immigration. Statistics and Probability Letters, 2011, 81, 1104-1111.	0.7	7
25	Dynamic Optimization of Large-Population Systems with Partial Information. Journal of Optimization Theory and Applications, 2016, 168, 231-245.	1.5	7
26	Social optima in leader-follower mean field linear quadratic control. ESAIM - Control, Optimisation and Calculus of Variations, 2021, 27, S12.	1.3	7
27	Mixed Linear Quadratic Stochastic Differential Leader-Follower Game with Input Constraint. Applied Mathematics and Optimization, 2021, 84, 215-251.	1.6	7
28	Mean field LQG games with model uncertainty. , 2013, , .		5
29	Necessary condition for near optimal control of linear forwardâ€™backward stochastic differential equations. International Journal of Control, 2015, 88, 1594-1608.	1.9	5
30	Linear-Quadratic-Gaussian mean-field controls of social optima. Mathematical Control and Related Fields, 2023, 13, 1-34.	1.1	5
31	Social Optima of Backward Linear-Quadratic-Gaussian Mean-Field Teams. Applied Mathematics and Optimization, 2021, 84, 651-694.	1.6	5
32	Robust Stackelberg Differential Game With Model Uncertainty. IEEE Transactions on Automatic Control, 2022, 67, 3363-3380.	5.7	5
33	A Mixed Linear Quadratic Optimal Control Problem with a Controlled Time Horizon. Applied Mathematics and Optimization, 2014, 70, 29-59.	1.6	4
34	Robust linear quadratic mean field social control: A direct approach. ESAIM - Control, Optimisation and Calculus of Variations, 2021, 27, 20.	1.3	4
35	Mixed Social Optima and Nash Equilibrium in Linear-Quadratic-Gaussian Mean-Field System. IEEE Transactions on Automatic Control, 2022, 67, 6858-6865.	5.7	4
36	A sufficient stochastic maximum principle for a kind of recursive optimal control problem with obstacle constraint. Systems and Control Letters, 2018, 114, 27-30.	2.3	3

#	ARTICLE	IF	CITATIONS
37	Relationship between backward and forward linear-quadratic mean-field-game with terminal constraint and optimal asset allocation for insurers and pension funds. <i>International Journal of Control</i> , 2021, 94, 336-350.	1.9	2
38	Backward Stackelberg Differential Game with Constraints: A Mixed Terminal-Perturbation and Linear-Quadratic Approach. <i>SIAM Journal on Control and Optimization</i> , 2022, 60, 1488-1518.	2.1	2
39	A general linear quadratic stochastic control and information value. <i>Journal of Mathematical Analysis and Applications</i> , 2022, 516, 126486.	1.0	2
40	Statistical analysis of information contents in trading volume with microstructure. <i>Journal of Statistics and Management Systems</i> , 2009, 12, 405-412.	0.6	0
41	Statistical model uncertainty for state-observation models driven by diffusion process. <i>Journal of Statistics and Management Systems</i> , 2009, 12, 413-421.	0.6	0
42	System Uncertainty and Statistical Detection for Jump-diffusion Models. <i>IEEE Transactions on Automatic Control</i> , 2010, 55, 697-702.	5.7	0
43	A mean field LQG game with soft-constrained disturbance as an adversarial player. , 2015, , .		0