Xianping Guo

List of Publications by Year
in descending order

55 papers	542 citations	687363 13 h-index	713466 21 g-index
55 all docs	55 docs citations	55 times ranked	116 citing authors

#	Article	IF	Citations
1	Optimal dividend problems with a risk probability criterion. Naval Research Logistics, 2022, 69, 421-430.	2.2	1
2	Optimal Stopping Time on Semi-Markov Processes with Finite Horizon. Journal of Optimization Theory and Applications, 2022, 194, 408-439.	1.5	1
3	Optimal stopping time on discounted semi-Markov processes. Frontiers of Mathematics in China, 2021, 16, 303-324.	0.7	1
4	Correction to a proposition related to ergodicity of Markov chains. Frontiers of Mathematics in China, 2021, 16, 801.	0.7	0
5	Convergence of Markov decision processes with constraints and state-action dependent discount factors. Science China Mathematics, 2020, 63, 167-182.	1.7	2
6	Risk Probability Minimization Problems for Continuous-Time Markov Decision Processes on Finite Horizon. IEEE Transactions on Automatic Control, 2020, 65, 3199-3206.	5.7	6
7	Nonzero-Sum Stochastic Games with Probability Criteria. Dynamic Games and Applications, 2020, 10, 509-527.	1.9	5
8	Multiconstrained Finite-Horizon Piecewise Deterministic Markov Decision Processes with Unbounded Transition Rates. Mathematics of Operations Research, 2020, 45, 641-659.	1.3	1
9	N-Person Nonzero-Sum Games for Continuous-Time Jump Processes With Varying Discount Factors. IEEE Transactions on Automatic Control, 2019, 64, 2037-2044.	5.7	3
10	Risk-sensitive continuous-time Markov decision processes with unbounded rates and Borel spaces. Discrete Event Dynamic Systems: Theory and Applications, 2019, 29, 445-471.	1.5	13
11	Equilibrium for a Time-Inconsistent Stochastic Linearâ€"Quadratic Control System with Jumps and Its Application to the Mean-Variance Problem. Journal of Optimization Theory and Applications, 2019, 181, 383-410.	1.5	18
12	Finite-horizon piecewise deterministic Markov decision processes with unbounded transition rates. Stochastics, 2019, 91, 67-95.	1.1	7
13	Building Up an Illiquid Stock Position Subject to Expected Fund Availability: Optimal Controls and Numerical Methods. Applied Mathematics and Optimization, 2017, 76, 501-533.	1.6	2
14	Constrained Continuous-Time Markov Decision Processes on the Finite Horizon. Applied Mathematics and Optimization, 2017, 75, 317-341.	1.6	4
15	Infinite Horizon Controlled Diffusions with Randomly Varying and State-Dependent Discount Cost Rates. Journal of Optimization Theory and Applications, 2017, 172, 535-553.	1.5	3
16	The risk probability criterion for discounted continuous-time Markov decision processes. Discrete Event Dynamic Systems: Theory and Applications, 2017, 27, 675-699.	1.5	15
17	Optimality of Mixed Policies for Average Continuous-Time Markov Decision Processes with Constraints. Mathematics of Operations Research, 2016, 41, 1276-1296.	1.3	2
18	Mean-Variance Problems for Finite Horizon Semi-Markov Decision Processes. Applied Mathematics and Optimization, 2015, 72, 233-259.	1.6	3

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19	Semi-Markov decision processes with variance minimization criterion. 4or, 2015, 13, 59-79.	1.6	1
20	A minimization problem of the risk probability in first passage semi-Markov decision processes with loss rates. Science China Mathematics, 2015, 58, 1923-1938.	1.7	9
21	First passage Markov decision processes with constraints and varying discount factors. Frontiers of Mathematics in China, 2015, 10, 1005-1023.	0.7	4
22	Constrained semi-Markov decision processes with ratio and time expected average criteria in Polish spaces. Optimization, 2015, 64, 1593-1623.	1.7	4
23	Strong n-discount and finite-horizon optimality for continuous-time Markov decision processes. Journal of Systems Science and Complexity, 2014, 27, 1045-1063.	2.8	0
24	Nonzero-sum constrained discrete-time Markov games: the case of unbounded costs. Top, 2014, 22, 1074-1102.	1.6	9
25	Constrained Markov decision processes with first passage criteria. Annals of Operations Research, 2013, 206, 197-219.	4.1	7
26	Minimum risk probability for finite horizon semi-Markov decision processes. Journal of Mathematical Analysis and Applications, 2013, 402, 378-391.	1.0	12
27	Denumerable continuous-time Markov decision processes with multiconstraints on average costs. International Journal of Systems Science, 2012, 43, 576-585.	5.5	1
28	Nonzero-sum games for continuous-time Markov chains with unbounded transition and average payoff rates. Science China Mathematics, 2012, 55, 2405-2416.	1.7	10
29	New Average Optimality Conditions for Semi-Markov Decision Processes in Borel Spaces. Journal of Optimization Theory and Applications, 2012, 153, 709-732.	1.5	7
30	Discounted Continuous-Time Markov Decision Processes with Constraints: Unbounded Transition and Loss Rates. Mathematics of Operations Research, 2011, 36, 105-132.	1.3	49
31	Performance Analysis for Controlled Semi-Markov Systems with Application to Maintenance. Journal of Optimization Theory and Applications, 2011, 150, 395-415.	1.5	16
32	Total reward criteria for unconstrained/constrained continuous-time Markov decision processes. Journal of Systems Science and Complexity, 2011, 24, 491-505.	2.8	2
33	New optimality conditions for average-payoff continuous-time Markov games in Polish spaces. Science China Mathematics, 2011, 54, 793-816.	1.7	8
34	New sufficient conditions for average optimality in continuous-time Markov decision processes. Mathematical Methods of Operations Research, 2010, 72, 75-94.	1.0	4
35	Nonstationary discrete-time deterministic and stochastic control systems with infinite horizon. International Journal of Control, 2010, 83, 1751-1757.	1.9	7
36	OPTIMAL CONTROL OF STOCHASTIC FLUCTUATIONS IN BIOCHEMICAL REACTIONS. Journal of Biological Systems, 2009, 17, 283-301.	1.4	2

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37	Optimal risk probability for first passage models in semi-Markov decision processes. Journal of Mathematical Analysis and Applications, 2009, 359, 404-420.	1.0	16
38	Mean-Variance Criteria for Finite Continuous-Time Markov Decision Processes. IEEE Transactions on Automatic Control, 2009, 54, 2151-2157.	5.7	13
39	Existence and Regularity of a Nonhomogeneous Transition Matrix under Measurability Conditions. Journal of Theoretical Probability, 2008, 21, 604-627.	0.8	21
40	Constrained continuous-time Markov decision processes with average criteria. Mathematical Methods of Operations Research, 2008, 67, 323-340.	1.0	9
41	Continuous-Time Markov Decision Processes with Unbounded Transition and Discounted-Reward Rates. Stochastic Analysis and Applications, 2008, 26, 209-231.	1.5	3
42	A New Condition and Approach for Zero-Sum Stochastic Games with Average Payoffs. Stochastic Analysis and Applications, 2008, 26, 537-561.	1.5	5
43	Markov Decision Processes with Variance Minimization: A New Condition and Approach. Stochastic Analysis and Applications, 2007, 25, 577-592.	1.5	14
44	Constrained Optimization for Average Cost Continuous-Time Markov Decision Processes. IEEE Transactions on Automatic Control, 2007, 52, 1139-1143.	5.7	24
45	Zero-sum games for continuous-time jump Markov processes in Polish spaces: discounted payoffs. Advances in Applied Probability, 2007, 39, 645-668.	0.7	14
46	Discounted Optimality for Continuous-Time Markov Decision Processes in Polish Spaces. , 2006, , .		0
47	Nonzero-sum games for continuous-time Markov chains with unbounded discounted payoffs. Journal of Applied Probability, 2005, 42, 303-320.	0.7	18
48	Unbounded cost Markov decision processes with limsup and liminf average criteria: new conditions. Mathematical Methods of Operations Research, 2005, 61, 469-482.	1.0	9
49	Another Set of Conditions for Strongn(nÂ=Ââˆ'1, 0) Discount Optimality in Markov Decision Processes. Stochastic Analysis and Applications, 2005, 23, 953-974.	1.5	17
50	Zero-sum continuous-time Markov games with unbounded transition and discounted payoff rates. Bernoulli, 2005, 11, .	1.3	52
51	Continuous-Time Controlled Markov Chains with Discounted Rewards. Acta Applicandae Mathematicae, 2003, 79, 195-216.	1.0	34
52	Denumerable state continuous time Markov decision processes with unbounded cost and transition rates under average criterion. ANZIAM Journal, 2002, 43, 541-557.	0.2	15
53	A note on optimality conditions for continuous-time Markov decision processes with average cost criterion. IEEE Transactions on Automatic Control, 2001, 46, 1984-1989.	5.7	32
54	STRONG AVERAGE OPTIMALITY FOR CONTROLLED NONHOMOGENEOUS MARKOV CHAINS*. Stochastic Analysis and Applications, 2001, 19, 115-134.	1.5	4

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55	A new strong optimality criterion for nonstationary Markov decision processes. Mathematical Methods of Operations Research, 2000, 52, 287-306.	1.0	3