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Publication

1. Invariance of Poisson Noise (with Si Si and Win Win Htay). Stochastic Analysis: Classical and Quantum - Perspectives of White Noise Theory, World Scientific, 2005, p. 199 - 210.

2. Hidden Markov Filter Estimation of the Occurrance Time of an Event in a Financial Market (with Robert Elliott). Journal of Stochastic Analysis and Application, Vol.23, No. 6, 2005, p. 1165 - 1178.

3. Jump Finding of a Stable Process (with Si Si and Win Win Htay). To appear in Quantum Information V. 2005.

4. Fractional Brownian Motion and the Lévy Laplacian (with K. Nishi and K. Saitô). To appear in Quantum Information V, 2005.

5. Hidden Markov Volatility Estimation (with R.J. Elliott and P. Malcolm). Proceedings of 41st IEEE Conference on Decision and Control, Vol. 1, 2002, Las Vegas, p. 398- 404.

6. Robust Parameter Estimation for Asset Price Models with Markov Modulated Volatilities (with R.J. Elliott and P. Malcolm). Journal Economic Dynamics and Control, 27, 2003, p. 1391- 1409.

7. L-Transform, Normal Functionals, and Lévy Laplacian in Poisson Noise Analysis. Proceedings of Workshop on Stochastic Theory and Control, Lawrence, Kansas. Springer, 2002, p. 471- 489.

8. Poisson Noise Analysis based on the Lévy Laplacian (with A. Ishikawa and K. Saitô). Quantum Information IV. Eds. T. Hida and K. Saitô. World Scientific Publishing, 2002, p. 103- 114.

9. A Stochastic Expression of a Semi-Group generated by the Lévy Laplacian (with K. Nishi and K. Saitô). Quantum Information III. Eds. T. Hida and K. Saitô. World Scientific Publishing, 2001, p. 105- 117.

10. Stochastic Processes Generated by Functions of the Lévy Laplacian (with K. Saitô). Quantum Information II. Eds. T. Hida and K. Saitô. World Scientific Publishing, River Edge, NJ, 2000, p. 183-194.

11. Stopping Curves and Martingales. Trends in Contemporary Infinite Dimensional Analysis and Quantum Probability. Eds. L. Accardi et al. ISEAS, Kyoto, 2000, p. 425- 432.

12. Retarded Jump Diffusion Equations and Stability (with B. Zhang). Journal Communications in Applied Analysis, Vol. 4, No. 4, 2000, p.495- 510.

13. European Option Pricing when the Riskfree Interest Rate follows a Jump Process (with H. Yang and S.N. Yeung). Comm. Statist. Stochastic Models 16, No.1, 2000, p. 143- 166.

14. Short Rate Analysis and Marked Point Processes (with R.J. Elliott and S.H. Lui). Mathematical Methods of Operations Research. Vol. 50, No. 1, Springer-Verlag, 1999, p. 149 - 160.

15. The Lévy Laplacian as a Self-Adjoint Operator (with K. Saitô). Quantum Information I. Eds. T. Hida and K. Saitô. World Scientific Publishing, River Edge, NJ, 1999, p. 159- 171.

16. The Lévy Laplacian Acting on Poisson Noise Functionals (with K. Saitô). Infinite Dimensional Analysis, Quantum Probability and Related Topics, Vol.2, No. 4, 1999, p. 503- 510.

17. Some Generalizations of Semimartingales in the Plane. Chinese Journal of Applied Probability and Statistics, Vol. 15, No.3, 1999, p. 310- 318.

18. Practical Stability in p-th Mean and Controlability of Lévy Flow (with D. Kannan and B. Zhang). Journal Communications in Applied Analysis, Vol. 2, No. 1, 1998, p. 65 - 80.

19. Existence of Densities for Functionals of The Single Jump Process. Stochastic Analysis and Applications, 15 (3), 1997, p. 431- 442.

20. Practical Stability of Itô Type Nonlinear Stochastic Differential Systems and Related Control Problems (with B. Zhang). Dynamic Systems and Applications, Vol. 6, No. 1, 1997, p. 107 - 124.

21. Weak Exponential Stability of Stochastic Differential Equations (with B. Zhang). Stochastic Analysis and Applications, 15 (4), 1997, p. 643 - 649.

22. A Characterization of k-Parameter Quasimartingales. Statistics and Probability Letters, 28, 1996, p. 337 - 343.

23. Lyapunov Functions in Weak Exponential Stability and Controlled Stochastic Systems (with B. Zhang). Journal of Ramanujan Math. Society, Vol. 11, No.2, 1996, p. 85 - 102.

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25. Asymptotic Study of Estimation in Filtering for Linear Systems with Jump Parameters (with F. Dufour and R.J. Elliott). Proceedings of 34th IEEE Control and Decision Conference, New Orleans, Dec. 1995, p. 3349 - 3353.

26. Integration by Parts for Two- Parameter Single Jump Processes. Stochastic Analysis and Applications, Vol. 12, No. 4, 1994, p. 499 - 504.

27. Martingale Representation in Continuous Trading (with R.J. Elliott). Proceedings of 33rd IEEE Control and Decision Conference, Florida, Dec. 1994, p. 2807 - 2812.

28. Integration by Parts for a Lie Group Valued Brownian Motion. Journal of Theoretical Probability, Vol. 6, No. 4, 1993, p. 693 - 698.

29. Time Reversal of Infinite- Dimensional Point Processes. Journal of Theoretical Probability, Vol. 6, No. 3, 1993, p. 451 -461.

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31. Integration by Parts for the Single Jump Process (with R.J. Elliott). Statistics and Probability Letters, Vol. 12, No. 5, 1991, p. 363 - 370.

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33. The Predictable, Accessible And Totally Inaccessible Properties of the Single Jump Process (with D.B. Colwell). Applied Mathematics Notes, Vol. 13, 1988, p. 1 - 8.

34. Filtering of Hidden Weak Markov Chain I - Discrete Range Observations (with S. Luo). Submitted.

35. Filtering of Hidden Weak Markov Chain II - Continuous Range Observations (with S. Luo). Submitted.

36. Discrete Time Weak Markov Control - Dynamic Programming Equation with Finite Horizon. Submitted.

37. The Lévy Laplacian Acting on Some Class of Lévy Functionals (with K. Saitô). Submitted.

38. On Vega Hedging of Asian Options Through the Gross Laplacian (with K. Saitô). Preprint.

39. Discrete Time Weak Markov Control - The Discounted-Cost Optimality Equation with Infinite Horizon. Working paper.

40. Weak Markov Modulated Drift and Volatility Estimation (with S. Luo and P. Yin). Submitted.

41. Optimal Stopping with Partial Weak Markov Observation (with S. Luo). Preprint.

42. American Option Pricing under a Weak Markov Environment (with S. Luo). Working paper.

43. A Discrete Time Weak Markov Term Structure Model. Working paper.

44. On Weak Markov Renewal Theory and Applications to Queueing Theory (with S. Luo). Working paper.