

Yongzeng Lai

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10493602/publications.pdf>

Version: 2024-02-01

30
papers

407
citations

933447

10
h-index

752698

20
g-index

30
all docs

30
docs citations

30
times ranked

168
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal time-consistent investment and reinsurance strategies for insurers under Heston's SV model. Insurance: Mathematics and Economics, 2012, 51, 191-203.	1.2	113
2	Time-consistent investment and reinsurance strategies for mean-variance insurers with jumps. Insurance: Mathematics and Economics, 2013, 52, 498-507.	1.2	81
3	Asset allocation for a DC pension fund with stochastic income and mortality risk: A multi-period mean-variance framework. Insurance: Mathematics and Economics, 2014, 54, 84-92.	1.2	37
4	Optimal excess-of-loss reinsurance and investment problem with delay and jump-diffusion risk process under the CEV model. Journal of Computational and Applied Mathematics, 2018, 342, 317-336.	2.0	33
5	Continuous-time mean-variance asset-liability management with endogenous liabilities. Insurance: Mathematics and Economics, 2013, 52, 6-17.	1.2	22
6	Uncertain exit time multi-period mean-variance portfolio selection with endogenous liabilities and Markov jumps. Automatica, 2013, 49, 3258-3269.	5.0	18
7	Pricing Options Using Lattice Rules. North American Actuarial Journal, 2005, 9, 50-76.	1.4	17
8	Equilibrium investment strategy for a defined contribution pension plan under stochastic interest rate and stochastic volatility. Journal of Computational and Applied Mathematics, 2020, 368, 112536.	2.0	14
9	Intermediate rank lattice rules and applications to finance. Applied Numerical Mathematics, 2009, 59, 1-20.	2.1	11
10	The correlations among COVID-19, the effect of public opinion, and the systemic risks of China's financial industries. Physica A: Statistical Mechanics and Its Applications, 2022, 600, 127518.	2.6	11
11	Generalized control variate methods for pricing Asian options. Journal of Computational Finance, 2010, 14, 87-118.	0.3	10
12	A smooth estimator for MC/QMC methods in finance. Mathematics and Computers in Simulation, 2010, 81, 536-550.	4.4	7
13	Factors Influencing Collaborative Innovation Project Performance: The Case of China. Sustainability, 2021, 13, 7380.	3.2	6
14	Efficient simulation of Greeks of multiasset European and Asian style options by Malliavin calculus and quasi-Monte Carlo methods. Applied Mathematics and Computation, 2014, 236, 493-511.	2.2	5
15	Generating inverse Gaussian random variates by approximation. Computational Statistics and Data Analysis, 2009, 53, 3553-3559.	1.2	4
16	Efficient Simulations for Exotic Options under NIG Model. , 2011, , .		3
17	Existence of Subharmonic Periodic Solutions to a Class of Second-Order Non-Autonomous Neutral Functional Differential Equations. Abstract and Applied Analysis, 2012, 2012, 1-26.	0.7	3
18	SIMULATION OF MULTI-ASSET OPTION GREEKS UNDER A SPECIAL Lévy MODEL BY MALLIAVIN CALCULUS. ANZIAM Journal, 2016, 57, 280-298.	0.2	3

#	ARTICLE	IF	CITATIONS
19	Efficient control variate methods with applications to exotic options pricing under subordinated Brownian motion models. North American Journal of Economics and Finance, 2019, 47, 602-621.	3.5	3
20	Variance Reduction for MC/QMC Methods to Evaluate Option Prices. , 2009, , .		2
21	Option Sensitivity Simulation by Malliavin Calculus and Quasi-Monte Carlo Methods. , 2012, , .		1
22	Efficient multiple control variate method with applications to exotic option pricing. Communications in Statistics - Theory and Methods, 2021, 50, 1275-1294.	1.0	1
23	Dynamic mean-variance asset allocation with stochastic interest rate and inflation rate. Journal of Industrial and Management Optimization, 2015, 12, 187-209.	1.3	1
24	The Optimal Strategy of Enterprise Key Resource Allocation and Utilization in Collaborative Innovation Project Based on Evolutionary Game. Mathematics, 2022, 10, 400.	2.2	1
25	Efficient variance reduction methods for Asian option pricing under exponential jump-diffusion models. , 2011, , .		0
26	Optimal Portfolios with Power and Log Utilities. , 2011, , .		0
27	Pricing Lookback Options under Normal Inverse Gaussian Model by Variance Reduction and Randomized Quasi-Monte Carlo Methods. , 2014, , .		0
28	Exotic options pricing under special Lévy process models: A biased control variate method approach. Finance Research Letters, 2020, 34, 101249.	6.7	0
29	Optimal asset allocation with heterogeneous discounting and stochastic income under CEV model. Journal of the Operational Research Society, 2020, 71, 2013-2026.	3.4	0
30	Semi-analytic pricing formulas for basket credit-linked notes with and without counterparty risks. Systems Science and Control Engineering, 2020, 8, 576-604.	3.1	0