

Yongzeng Lai

List of Publications by Year in descending order

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papers

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times ranked

168
citing authors

#	ARTICLE	IF	CITATIONS
1	The Optimal Strategy of Enterprise Key Resource Allocation and Utilization in Collaborative Innovation Project Based on Evolutionary Game. <i>Mathematics</i> , 2022, 10, 400.	2.2	1
2	The correlations among COVID-19, the effect of public opinion, and the systemic risks of China's financial industries. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2022, 600, 127518.	2.6	11
3	Efficient multiple control variate method with applications to exotic option pricing. <i>Communications in Statistics - Theory and Methods</i> , 2021, 50, 1275-1294.	1.0	1
4	Factors Influencing Collaborative Innovation Project Performance: The Case of China. <i>Sustainability</i> , 2021, 13, 7380.	3.2	6
5	Equilibrium investment strategy for a defined contribution pension plan under stochastic interest rate and stochastic volatility. <i>Journal of Computational and Applied Mathematics</i> , 2020, 368, 112536.	2.0	14
6	Exotic options pricing under special Lévy process models: A biased control variate method approach. <i>Finance Research Letters</i> , 2020, 34, 101249.	6.7	0
7	Optimal asset allocation with heterogeneous discounting and stochastic income under CEV model. <i>Journal of the Operational Research Society</i> , 2020, 71, 2013-2026.	3.4	0
8	Semi-analytic pricing formulas for basket credit-linked notes with and without counterparty risks. <i>Systems Science and Control Engineering</i> , 2020, 8, 576-604.	3.1	0
9	Efficient control variate methods with applications to exotic options pricing under subordinated Brownian motion models. <i>North American Journal of Economics and Finance</i> , 2019, 47, 602-621.	3.5	3
10	Optimal excess-of-loss reinsurance and investment problem with delay and jump-diffusion risk process under the CEV model. <i>Journal of Computational and Applied Mathematics</i> , 2018, 342, 317-336.	2.0	33
11	SIMULATION OF MULTI-ASSET OPTION GREEKS UNDER A SPECIAL Lévy MODEL BY MALLIAVIN CALCULUS. <i>ANZIAM Journal</i> , 2016, 57, 280-298.	0.2	3
12	Dynamic mean-variance asset allocation with stochastic interest rate and inflation rate. <i>Journal of Industrial and Management Optimization</i> , 2015, 12, 187-209.	1.3	1
13	Pricing Lookback Options under Normal Inverse Gaussian Model by Variance Reduction and Randomized Quasi-Monte Carlo Methods. , 2014, , .		0
14	Asset allocation for a DC pension fund with stochastic income and mortality risk: A multi-period mean-variance framework. <i>Insurance: Mathematics and Economics</i> , 2014, 54, 84-92.	1.2	37
15	Efficient simulation of Greeks of multiasset European and Asian style options by Malliavin calculus and quasi-Monte Carlo methods. <i>Applied Mathematics and Computation</i> , 2014, 236, 493-511.	2.2	5
16	Uncertain exit time multi-period mean-variance portfolio selection with endogenous liabilities and Markov jumps. <i>Automatica</i> , 2013, 49, 3258-3269.	5.0	18
17	Continuous-time mean-variance asset-liability management with endogenous liabilities. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 6-17.	1.2	22
18	Time-consistent investment and reinsurance strategies for mean-variance insurers with jumps. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 498-507.	1.2	81

#	ARTICLE	IF	CITATIONS
19	Existence of Subharmonic Periodic Solutions to a Class of Second-Order Non-Autonomous Neutral Functional Differential Equations. <i>Abstract and Applied Analysis</i> , 2012, 2012, 1-26.	0.7	3
20	Option Sensitivity Simulation by Malliavin Calculus and Quasi-Monte Carlo Methods. , 2012, , .		1
21	Optimal time-consistent investment and reinsurance strategies for insurers under Heston's SV model. <i>Insurance: Mathematics and Economics</i> , 2012, 51, 191-203.	1.2	113
22	Efficient variance reduction methods for Asian option pricing under exponential jump-diffusion models. , 2011, , .		0
23	Efficient Simulations for Exotic Options under NIG Model. , 2011, , .		3
24	Optimal Portfolios with Power and Log Utilities. , 2011, , .		0
25	A smooth estimator for MC/QMC methods in finance. <i>Mathematics and Computers in Simulation</i> , 2010, 81, 536-550.	4.4	7
26	Generalized control variate methods for pricing Asian options. <i>Journal of Computational Finance</i> , 2010, 14, 87-118.	0.3	10
27	Intermediate rank lattice rules and applications to finance. <i>Applied Numerical Mathematics</i> , 2009, 59, 1-20.	2.1	11
28	Generating inverse Gaussian random variates by approximation. <i>Computational Statistics and Data Analysis</i> , 2009, 53, 3553-3559.	1.2	4
29	Variance Reduction for MC/QMC Methods to Evaluate Option Prices. , 2009, , .		2
30	Pricing Options Using Lattice Rules. <i>North American Actuarial Journal</i> , 2005, 9, 50-76.	1.4	17