

Yuecai Han

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

21

papers

131

citations

6

h-index

11

g-index

22

ext. papers

167

ext. citations

1.4

avg, IF

2.65

L-index

#	Paper	IF	Citations
21	OPTION PRICING UNDER THE FRACTIONAL STOCHASTIC VOLATILITY MODEL. <i>ANZIAM Journal</i> , 2021 , 63, 123-142	0.5	
20	Pricing double volatility barriers option under stochastic volatility. <i>Stochastics</i> , 2021 , 93, 625-645	0.6	1
19	Asian Option Pricing under an Uncertain Volatility Model. <i>Mathematical Problems in Engineering</i> , 2020 , 2020, 1-10	1.1	
18	Maximum Principle of Discrete Stochastic Control System Driven by Both Fractional Noise and White Noise. <i>Discrete Dynamics in Nature and Society</i> , 2020 , 2020, 1-10	1.1	
17	Exit Problems as the Generalized Solutions of Dirichlet Problems. <i>SIAM Journal on Control and Optimization</i> , 2019 , 57, 2392-2414	1.9	
16	Stochastic linear quadratic optimal control problem for systems driven by fractional Brownian motions. <i>Optimal Control Applications and Methods</i> , 2019 , 40, 900-913	1.7	2
15	A closed-form pricing formula for variance swaps under MRG Vasicek model. <i>Computational and Applied Mathematics</i> , 2019 , 38, 1	2.4	3
14	Solutions to BSDEs driven by both fractional Brownian motions and the underlying standard Brownian Motions. <i>Acta Mathematica Scientia</i> , 2018 , 38, 681-694	0.7	2
13	Periodic solutions of Fokker-Planck equations. <i>Journal of Differential Equations</i> , 2017 , 263, 285-298	2.1	12
12	PRICING PERPETUAL TIMER OPTION UNDER THE STOCHASTIC VOLATILITY MODEL OF HULL-WHITE. <i>ANZIAM Journal</i> , 2017 , 58, 406-416	0.5	
11	The threshold of a stochastic SIQS epidemic model. <i>Advances in Difference Equations</i> , 2014 , 2014, 320	3.6	6
10	Maximum Principle for General Controlled Systems Driven by Fractional Brownian Motions. <i>Applied Mathematics and Optimization</i> , 2013 , 67, 279-322	1.5	10
9	Mild solution to parabolic Anderson model in Gaussian and Poisson potential. <i>Journal of Mathematical Physics</i> , 2013 , 54, 103503	1.2	1
8	Existence of time-periodic weak solutions to the stochastic Navier-Stokes equations around a moving body. <i>Journal of Mathematical Physics</i> , 2013 , 54, 123101	1.2	1
7	Maximum Principle for Backward Doubly Stochastic Control Systems with Applications. <i>SIAM Journal on Control and Optimization</i> , 2010 , 48, 4224-4241	1.9	30
6	Invariant Tori in Hamiltonian Systems with High Order Proper Degeneracy. <i>Annales Henri Poincare</i> , 2010 , 10, 1419-1436	1.2	25
5	Degenerate lower-dimensional tori in Hamiltonian systems. <i>Journal of Differential Equations</i> , 2006 , 227, 670-691	2.1	30

4	Persistence of lower-dimensional hyperbolic invariant tori for generalized Hamiltonian systems. <i>Journal of Mathematical Analysis and Applications</i> , 2006 , 322, 251-275	1.1	4
3	Arnold's theorem on properly degenerate systems with the Rüssmann nondegeneracy. <i>Science in China Series A: Mathematics</i> , 2005 , 48, 1656		4
2	Calibrating fractional Vasicek model. <i>Communications in Statistics - Theory and Methods</i> , 1-15	0.5	
1	Periodic Solutions of Stochastic Functional Differential Equations with Jumps Via Viability. <i>Journal of Dynamics and Differential Equations</i> , 1	1.3	0