Tianyang Nie

List of Publications by Year
in descending order

12 papers	96 citations	1684129 5 h-index	1474186 9 g-index
12 all docs	12 docs citations	12 times ranked	41 citing authors

#	Article	IF	Citations
1	Fractional Backward Stochastic Differential Equations and Fractional Backward Variational Inequalities. Journal of Theoretical Probability, 2015, 28, 337-395.	0.8	27
2	A BSDE approach to fair bilateral pricing under endogenous collateralization. Finance and Stochastics, 2016, 20, 855-900.	1.1	17
3	Fair bilateral pricing under funding costs and exogenous collateralization. Mathematical Finance, 2018, 28, 621-655.	1.8	12
4	FAIR BILATERAL PRICES IN BERGMANâ€™S MODEL WITH EXOGENOUS COLLATERALIZATION. International Journal of Theoretical and Applied Finance, 2015, 18, 1550048.	0.5	9
5	Deterministic characterization of viability for stochastic differential equation driven by fractional Brownian motion. ESAIM - Control, Optimisation and Calculus of Variations, 2012, 18, 915-929.	1.3	8
6	A stochastic approach to a new type of parabolic variational inequalities. Stochastics, 2015, 87, 477-517.	1.1	5
7	Connection between MP and DPP for stochastic recursive optimal control problems: Viscosity solution framework in local case. , 2016, , .		5
8	Multi-player stopping games with redistribution of payoffs and BSDEs with oblique reflection. Stochastic Processes and Their Applications, 2014, 124, 2672-2698.	0.9	4
9	Forward-backward stochastic differential equation with subdifferential operator and associated variational inequality. Science China Mathematics, 2015, 58, 729-748.	1.7	4
10	Reflected and doubly reflected BSDEs driven by RCLL martingales. Stochastics and Dynamics, 0, , .	1.2	2
11	Existence, uniqueness and strict comparison theorems for BSDEs driven by RCLL martingales. Probability, Uncertainty and Quantitative Risk, 2021, 6, 319.	0.8	2
12	Maximum Principle for General Partial Information Nonzero Sum Stochastic Differential Games and Applications. Dynamic Games and Applications, 0, , 1.	1.9	1