Shiyu Song

List of Publications by Year
in descending order

8 papers	41 citations	2258059 3 h-index	1872680 6 g-index
8 all docs	8 docs citations	8 times ranked	24 citing authors

#	Article	IF	Citations
1	Skew Ornsteinâ€“Uhlenbeck processes and their financial applications. Journal of Computational and Applied Mathematics, 2015, 273, 363-382.	2.0	25
2	Pricing double barrier options under a volatility regime-switching model with psychological barriers. Review of Derivatives Research, 2017, 20, 255-280.	0.8	5
3	Pricing European vanilla options under a jump-to-default threshold diffusion model. Journal of Computational and Applied Mathematics, 2018, 344, 438-456.	2.0	5
4	On the probability of default in a market with price clustering and jump risk. Mathematics and Financial Economics, 2020, 14, 225-247.	1.7	2
5	On first passage times of sticky reflecting diffusion processes with double exponential jumps. Journal of Applied Probability, 2020, 57, 221-236.	0.7	2
6	Pricing European options under a diffusion model with psychological barriers and leverage effect. European Journal of Finance, 2020, 26, 1184-1206.	3.1	2
7	Some Explicit Results on First Exit Times for a Jump Diffusion Process Involving Semimartingale Local Time. Journal of Theoretical Probability, 2021, 34, 2346-2367.	0.8	0
8	A result on the Laplace transform associated with the sticky Brownian motion on an interval. Stochastics and Dynamics, 2021, 21, 2150031.	1.2	0