

Yang Shen

List of Publications by Year in descending order

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63
papers

1,201
citations

411340

20
h-index

488211

31
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63
all docs

63
docs citations

63
times ranked

483
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamic asset-liability management problem in a continuous-time model with delay. <i>International Journal of Control</i> , 2022, 95, 1315-1336.	1.2	23
2	Mean-Variance Portfolio Selection in Contagious Markets. <i>SIAM Journal on Financial Mathematics</i> , 2022, 13, 391-425.	0.7	2
3	Valuation of guaranteed minimum maturity benefits under generalised regime-switching models using the Fourier Cosine method. <i>Insurance: Mathematics and Economics</i> , 2022, 105, 96-127.	0.7	6
4	H2/H ∞ Control for Stochastic Jump-Diffusion Systems with Markovian Switching. <i>Journal of Systems Science and Complexity</i> , 2021, 34, 924-954.	1.6	6
5	Continuous-time stochastic mutual fund management game between active and passive funds. <i>Quantitative Finance</i> , 2021, 21, 1647-1667.	0.9	0
6	Mean-variance investment and risk control strategies A time-consistent approach via a forward auxiliary process. <i>Insurance: Mathematics and Economics</i> , 2021, 97, 68-80.	0.7	5
7	A dynamic pricing game for general insurance market. <i>Journal of Computational and Applied Mathematics</i> , 2021, 389, 113349.	1.1	7
8	Equilibrium investment strategy for a DC pension plan with learning about stock return predictability. <i>Insurance: Mathematics and Economics</i> , 2021, 100, 384-407.	0.7	9
9	Hedging strategy for unit-linked life insurance contracts with self-exciting jump clustering. <i>Journal of Industrial and Management Optimization</i> , 2021, .	0.8	0
10	Mean-variance investment and contribution decisions for defined benefit pension plans in a stochastic framework. <i>Journal of Industrial and Management Optimization</i> , 2021, 17, 1147-1171.	0.8	4
11	Mean-Variance Asset-Liability Management Problem Under Non-Markovian Regime-Switching Models. <i>Applied Mathematics and Optimization</i> , 2020, 81, 859-897.	0.8	21
12	Optimal excess-of-loss reinsurance contract with ambiguity aversion in the principal-agent model. <i>Scandinavian Actuarial Journal</i> , 2020, 2020, 342-375.	1.0	25
13	Portfolio selection with regime-switching and state-dependent preferences. <i>Journal of Computational and Applied Mathematics</i> , 2020, 365, 112361.	1.1	6
14	Portfolio selection with parameter uncertainty under $\hat{\Gamma}$ -maxmin mean-variance criterion. <i>Operations Research Letters</i> , 2020, 48, 720-724.	0.5	6
15	Effect of Variance Swap in Hedging Volatility Risk. <i>Risks</i> , 2020, 8, 70.	1.3	1
16	A continuous-time theory of reinsurance chains. <i>Insurance: Mathematics and Economics</i> , 2020, 95, 129-146.	0.7	3
17	Stochastic Stackelberg differential reinsurance games under time-inconsistent mean-variance framework. <i>Insurance: Mathematics and Economics</i> , 2019, 88, 120-137.	0.7	44
18	Robust equilibrium excess-of-loss reinsurance and CDS investment strategies for a mean-variance insurer with ambiguity aversion. <i>Insurance: Mathematics and Economics</i> , 2019, 88, 159-180.	0.7	16

#	ARTICLE	IF	CITATIONS
19	Life-Cycle Planning with Ambiguous Economics and Mortality Risks. North American Actuarial Journal, 2019, 23, 598-625.	0.8	5
20	Valuation of risk-based premium of DB pension plan with terminations. Insurance: Mathematics and Economics, 2019, 86, 51-63.	0.7	4
21	Robust optimal investment and reinsurance of an insurer under Jump-diffusion models. Mathematical Control and Related Fields, 2019, 9, 59-76.	0.6	4
22	ON A NEW PARADIGM OF OPTIMAL REINSURANCE: A STOCHASTIC STACKELBERG DIFFERENTIAL GAME BETWEEN AN INSURER AND A REINSURER. ASTIN Bulletin, 2018, 48, 905-960.	0.7	78
23	On the existence of optimal controls for backward stochastic partial differential equations. Statistics and Probability Letters, 2018, 137, 113-123.	0.4	0
24	How do capital structure and economic regime affect fair prices of bank's equity and liabilities?. Annals of Operations Research, 2018, 262, 519-545.	2.6	6
25	Lifetime asset allocation with idiosyncratic and systematic mortality risks. Scandinavian Actuarial Journal, 2018, 2018, 294-327.	1.0	8
26	Bond and option pricing for interest rate model with clustering effects. Quantitative Finance, 2018, 18, 969-981.	0.9	6
27	Dynamic derivative-based investment strategy for mean-variance asset-liability management with stochastic volatility. Insurance: Mathematics and Economics, 2018, 78, 72-86.	0.7	47
28	Robust Equilibrium Excess-of-Loss Reinsurance and CDS Investment Strategies for a Mean-Variance Insurer with Ambiguity Aversion. SSRN Electronic Journal, 2018, , .	0.4	0
29	A Risk-Based Approach for Asset Allocation with A Defaultable Share. Risks, 2018, 6, 14.	1.3	2
30	An FFT approach for option pricing under a regime-switching stochastic interest rate model. Communications in Statistics - Theory and Methods, 2017, 46, 5292-5310.	0.6	13
31	Time-consistent investment-reinsurance strategies towards joint interests of the insurer and the reinsurer under CEV models. Science China Mathematics, 2017, 60, 317-344.	0.8	29
32	Risk-minimizing pricing and Esscher transform in a general non-Markovian regime-switching jump-diffusion model. Discrete and Continuous Dynamical Systems - Series B, 2017, 22, 2595-2626.	0.5	4
33	Consumption-portfolio optimization and filtering in a hidden Markov-modulated asset price model. Journal of Industrial and Management Optimization, 2017, 13, 23-46.	0.8	4
34	Optimal investment-consumption-insurance with random parameters. Scandinavian Actuarial Journal, 2016, 2016, 37-62.	1.0	32
35	Constrained investment-reinsurance optimization with regime switching under variance premium principle. Insurance: Mathematics and Economics, 2016, 71, 253-267.	0.7	10
36	Valuation of guaranteed minimum maturity benefits in variable annuities with surrender options. Insurance: Mathematics and Economics, 2016, 69, 127-137.	0.7	24

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37	Time-consistent investment-reinsurance strategy for mean-variance insurers with a defaultable security. <i>Journal of Mathematical Analysis and Applications</i> , 2016, 437, 1036-1057.	0.5	64
38	Optimal Control for Stochastic Delay Evolution Equations. <i>Applied Mathematics and Optimization</i> , 2016, 74, 53-89.	0.8	12
39	A revisit to stochastic near-optimal controls: The critical case. <i>Systems and Control Letters</i> , 2015, 82, 79-85.	1.3	5
40	Mean-variance portfolio selection in a complete market with unbounded random coefficients. <i>Automatica</i> , 2015, 55, 165-175.	3.0	41
41	Optimal investment-reinsurance strategy for mean-variance insurers with square-root factor process. <i>Insurance: Mathematics and Economics</i> , 2015, 62, 118-137.	0.7	86
42	Static Hedging of Geometric Average Asian Options with Standard Options. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2015, 44, 2101-2116.	0.6	0
43	Pricing annuity guarantees under a double regime-switching model. <i>Insurance: Mathematics and Economics</i> , 2015, 62, 62-78.	0.7	33
44	Valuing commodity options and futures options with changing economic conditions. <i>Economic Modelling</i> , 2015, 51, 524-533.	1.8	1
45	Optimal control of mean-field jump-diffusion systems with delay: A stochastic maximum principle approach. <i>Journal of Computational and Applied Mathematics</i> , 2015, 279, 13-30.	1.1	47
46	On a Markov chain approximation method for option pricing with regime switching. <i>Journal of Industrial and Management Optimization</i> , 2015, 12, 529-541.	0.8	0
47	Lifetime Asset Allocation with Idiosyncratic and Systematic Mortality Risks. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	2
48	Option Valuation Under a Double Regime-switching Model. <i>Journal of Futures Markets</i> , 2014, 34, 451-478.	0.9	26
49	Optimal investment-reinsurance with delay for mean-variance insurers: A maximum principle approach. <i>Insurance: Mathematics and Economics</i> , 2014, 57, 1-12.	0.7	57
50	Consumption-investment strategies with non-exponential discounting and logarithmic utility. <i>European Journal of Operational Research</i> , 2014, 238, 824-835.	3.5	17
51	Pricing foreign equity options with regime-switching. <i>Economic Modelling</i> , 2014, 37, 296-305.	1.8	24
52	Mean-variance portfolio selection under a constant elasticity of variance model. <i>Operations Research Letters</i> , 2014, 42, 337-342.	0.5	42
53	Maximum principle for mean-field jump-diffusion stochastic delay differential equations and its application to finance. <i>Automatica</i> , 2014, 50, 1565-1579.	3.0	97
54	Asset Allocation Considerations for Pension Insurance Funds: Theoretical Analysis and Empirical Evidence. By Christian Hertrich. Springer, 2013, ISBN 978-3-658-02166-5, 382 pages.. <i>Journal of Pension Economics and Finance</i> , 2014, 13, 464-465.	0.6	0

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55	Stochastic differential game, Esscher transform and general equilibrium under a Markovian regime-switching Lévy model. Insurance: Mathematics and Economics, 2013, 53, 757-768.	0.7	16
56	Longevity bond pricing under stochastic interest rate and mortality with regime-switching. Insurance: Mathematics and Economics, 2013, 52, 114-123.	0.7	26
57	The maximum principle for a jump-diffusion mean-field model and its application to the mean-variance problem. Nonlinear Analysis: Theory, Methods & Applications, 2013, 86, 58-73.	0.6	61
58	Pricing bond options under a Markovian regime-switching Hull-White model. Economic Modelling, 2013, 30, 933-940.	1.8	21
59	Pricing variance swaps under a stochastic interest rate and volatility model with regime-switching. Operations Research Letters, 2013, 41, 180-187.	0.5	31
60	A stochastic maximum principle for backward control systems with random default time. International Journal of Control, 2013, 86, 953-965.	1.2	1
61	Asset allocation under stochastic interest rate with regime switching. Economic Modelling, 2012, 29, 1126-1136.	1.8	26
62	Optimal investment and consumption in a continuous-time co-integration model. IMA Journal of Management Mathematics, 0, , dpv034.	1.1	2
63	Pricing dynamic fund protection under hidden Markov models. IMA Journal of Management Mathematics, 0, , dpw014.	1.1	3