Zhijian He

List of Publications by Year
in descending order

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13 papers	81 citations	1684188 5 h-index	1474206 9 g-index
13 all docs	13 docs citations	13 times ranked	38 citing authors

#	Article	IF	Citations
1	Sensitivity estimation of conditional value at risk using randomized quasi-Monte Carlo. European Journal of Operational Research, 2022, 298, 229-242.	5.7	3
2	An Integrated Quasi-Monte Carlo Method for Handling High Dimensional Problems with Discontinuities in Financial Engineering. Computational Economics, 2021, 57, 693-718.	2.6	0
3	Efficient Importance Sampling in Quasi-Monte Carlo Methods for Computational Finance. SIAM Journal of Scientific Computing, 2021, 43, B1-B29.	2.8	5
4	Convergence analysis of quasi-Monte Carlo sampling for quantile and expected shortfall. Mathematics of Computation, 2021, 90, 303-319.	2.1	3
5	Asymptotic normality of extensible grid sampling. Statistics and Computing, 2019, 29, 53-65.	1.5	2
6	On the Error Rate of Conditional Quasi--Monte Carlo for Discontinuous Functions. SIAM Journal on Numerical Analysis, 2019, 57, 854-874.	2.3	6
7	An importance sampling-based smoothing approach for quasi-Monte Carlo simulation of discrete barrier options. European Journal of Operational Research, 2019, 274, 759-772.	5.7	8
8	Quasi-Monte Carlo for discontinuous integrands with singularities along the boundary of the unit cube. Mathematics of Computation, 2018, 87, 2857-2870.	2.1	5
9	Efficient Computation of Option Prices and Greeks by Quasi--Monte Carlo Method with Smoothing and Dimension Reduction. SIAM Journal of Scientific Computing, 2017, 39, B298-B322.	2.8	12
10	An auto-realignment method in quasi-Monte Carlo for pricing financial derivatives with jump structures. European Journal of Operational Research, 2016, 254, 304-311.	5.7	3
11	On the Convergence Rate of Randomized Quasi--Monte Carlo for Discontinuous Functions. SIAM Journal on Numerical Analysis, 2015, 53, 2488-2503.	2.3	19
12	Good Path Generation Methods in Quasi-Monte Carlo for Pricing Financial Derivatives. SIAM Journal of Scientific Computing, 2014, 36, B171-B197.	2.8	15
13	GMM-based procedure for multiple hypotheses testing. Communications in Statistics Part B: Simulation and Computation, 0, , 1-19.	1.2	0