

Xinfeng Ruan

List of Publications by Year in descending order

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42
papers

232
citations

1307594

7
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1199594

12
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42
all docs

42
docs citations

42
times ranked

145
citing authors

#	ARTICLE	IF	CITATIONS
1	Option pricing using the fast Fourier transform under the double exponential jump model with stochastic volatility and stochastic intensity. <i>Journal of Computational and Applied Mathematics</i> , 2014, 263, 152-159.	2.0	33
2	Risk-neutral moments in the crude oil market. <i>Energy Economics</i> , 2018, 72, 583-600.	12.1	19
3	Inferring information from the S&P 500, CBOE VIX, and CBOE SKEW indices. <i>Journal of Futures Markets</i> , 2020, 40, 945-973.	1.8	18
4	Investor attention and market microstructure. <i>Economics Letters</i> , 2016, 149, 125-130.	1.9	17
5	Equilibrium variance risk premium in a cost-free production economy. <i>Journal of Economic Dynamics and Control</i> , 2018, 96, 42-60.	1.6	16
6	Left-tail risk in China. <i>Pacific-Basin Finance Journal</i> , 2020, 63, 101391.	3.9	16
7	Equilibrium asset pricing under the Lévy process with stochastic volatility and moment risk premiums. <i>Economic Modelling</i> , 2016, 54, 326-338.	3.8	13
8	Volatility-of-volatility and the cross-section of option returns. <i>Journal of Financial Markets</i> , 2020, 48, 100492.	1.3	13
9	Pricing VIX derivatives with infinite activity jumps. <i>Journal of Futures Markets</i> , 2020, 40, 329-354.	1.8	8
10	National air pollution and the cross-section of stock returns in China. <i>Journal of Behavioral and Experimental Finance</i> , 2021, 32, 100572.	3.8	8
11	Ambiguity on uncertainty and the equity premium. <i>Finance Research Letters</i> , 2021, 38, 101429.	6.7	6
12	Choosing Factors for the Vietnamese Stock Market. <i>Journal of Risk and Financial Management</i> , 2021, 14, 96.	2.3	6
13	VIX option implied volatility slope and VIX futures returns. <i>Journal of Futures Markets</i> , 2022, 42, 1002-1038.	1.8	6
14	Optimal portfolio and consumption with habit formation in a jump diffusion market. <i>Applied Mathematics and Computation</i> , 2013, 222, 391-401.	2.2	5
15	Fast Fourier Transform Based Power Option Pricing with Stochastic Interest Rate, Volatility, and Jump Intensity. <i>Journal of Applied Mathematics</i> , 2013, 2013, 1-7.	0.9	5
16	The implied volatility smirk of commodity options. <i>Journal of Futures Markets</i> , 2021, 41, 72-104.	1.8	5
17	Option Pricing under Risk-Minimization Criterion in an Incomplete Market with the Finite Difference Method. <i>Mathematical Problems in Engineering</i> , 2013, 2013, 1-9.	1.1	4
18	Moment spreads in the energy market. <i>Energy Economics</i> , 2019, 81, 598-609.	12.1	4

#	ARTICLE	IF	CITATIONS
19	Can the relative price ratio of gold to platinum predict the Chinese stock market?. Pacific-Basin Finance Journal, 2020, 62, 101379.	3.9	4
20	Exponential Stability of Stochastic Nonlinear Dynamical Price System with Delay. Mathematical Problems in Engineering, 2013, 2013, 1-9.	1.1	3
21	Exponential Stability of Stochastic Differential Equation with Mixed Delay. Journal of Applied Mathematics, 2014, 2014, 1-11.	0.9	3
22	Ambiguity, long-run risks, and asset prices in continuous time. International Review of Economics and Finance, 2021, 71, 115-126.	4.5	3
23	The implied volatility smirk in SPY options. Applied Economics, 2021, 53, 2671-2692.	2.2	3
24	Dynamic portfolio choice and information trading with recursive utility. Economic Modelling, 2021, 98, 154-167.	3.8	3
25	The economics of the financial market for volatility trading. Journal of Financial Markets, 2021, 52, 100556.	1.3	2
26	Equilibrium Asset and Option Pricing under Jump-Diffusion Model with Stochastic Volatility. Abstract and Applied Analysis, 2013, 2013, 1-13.	0.7	1
27	Pricing of American Put Option under a Jump Diffusion Process with Stochastic Volatility in an Incomplete Market. Abstract and Applied Analysis, 2014, 2014, 1-8.	0.7	1
28	Pricing Swaps on Discrete Realized Higher Moments Under the Lévy Process. Computational Economics, 2019, 53, 507-532.	2.6	1
29	Asset pricing in a pure exchange economy with heterogeneous investors. Mathematics and Financial Economics, 2020, 14, 605-634.	1.7	1
30	Specification analysis of VXX option pricing models under Lévy processes. Journal of Futures Markets, 2021, 41, 1456-1477.	1.8	1
31	The COVID-19 risk in the Chinese option market. International Review of Finance, 0, , .	1.9	1
32	Time-varying uncertainty and variance risk premium. Journal of Macroeconomics, 2021, 69, 103347.	1.3	1
33	Corporate governance and firm-level jump and volatility risks. Applied Economics, 2022, 54, 2529-2553.	2.2	1
34	The price of COVID-19-induced uncertainty in the options market. Economics Letters, 2022, 211, 110265.	1.9	1
35	Continuous-Time Portfolio Selection and Option Pricing under Risk-Minimization Criterion in an Incomplete Market. Journal of Applied Mathematics, 2013, 2013, 1-11.	0.9	0
36	Errata corrige optimal portfolio and consumption with habit formation in a jump diffusion market. Applied Mathematics and Computation, 2014, 232, 235-236.	2.2	0

#	ARTICLE	IF	CITATIONS
37	A note on a closed-form pricing formula for European options under the Heston model with stochastic interest rate. Journal of Computational and Applied Mathematics, 2019, 350, 55-56.	2.0	0
38	Implied volatility smirk in the Australian dollar market. Accounting and Finance, 2021, 61, 4573-4599.	3.2	0
39	Real option model of dynamic growth processes with consumption. Communications in Mathematical Sciences, 2015, 13, 2223-2239.	1.0	0
40	A Production Economy with Shocks in the Volatility of Capital Stock and Its Application. SSRN Electronic Journal, 0, , .	0.4	0
41	Equilibrium Asset Pricing under Affine Jump-Diffusion with Recursive Preferences. SSRN Electronic Journal, 0, , .	0.4	0
42	The Skewness Risk in the Energy Market. Journal of Risk and Financial Management, 2021, 14, 620.	2.3	0