

# Wenting Chen

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/320515/publications.pdf>

Version: 2024-02-01

12  
papers

116  
citations

1684188

5  
h-index

1474206

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g-index

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12  
docs citations

12  
times ranked

52  
citing authors

#	ARTICLE	IF	CITATIONS
1	A closed-form pricing formula for European options under a new stochastic volatility model with a stochastic long-term mean. <i>Mathematics and Financial Economics</i> , 2021, 15, 381-396.	1.7	36
2	Pricing foreign exchange options under a hybrid Heston-Cox-Ingersoll-Ross model with regime switching. <i>IMA Journal of Management Mathematics</i> , 2022, 33, 255-272.	1.6	28
3	Recognition of entrepreneur's social ties and firm innovation in emerging markets: explanation from the industrial institutional environment and survival pressure. <i>Asia Pacific Journal of Management</i> , 2021, 38, 491-518.	4.5	17
4	Forecasting Corporate Failure in the Chinese Energy Sector: A Novel Integrated Model of Deep Learning and Support Vector Machine. <i>Energies</i> , 2019, 12, 2251.	3.1	15
5	Pricing credit default swaps under a multi-scale stochastic volatility model. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 468, 425-433.	2.6	9
6	A Monte-Carlo based approach for pricing credit default swaps with regime switching. <i>Computers and Mathematics With Applications</i> , 2018, 76, 1758-1766.	2.7	6
7	Research on online consumer behavior and psychology under the background of big data. <i>Concurrency Computation Practice and Experience</i> , 2019, 31, e4852.	2.2	3
8	OPTION PRICING UNDER THE KOBOL MODEL. <i>ANZIAM Journal</i> , 2018, 60, 175-190.	0.2	1
9	A semianalytical formula for European options under a hybrid Heston-Cox-Ingersoll-Ross model with regime switching. <i>International Journal of Finance and Economics</i> , 2021, 26, 343-352.	3.5	1
10	Pricing credit default swaps with Parisian and Par <i>asian</i> default mechanics. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2022, 51, 421-431.	1.2	0
11	Analytically Pricing Credit Default Swaps Under a Regime-Switching Model. <i>Fluctuation and Noise Letters</i> , 2019, 18, 1950021.	1.5	0
12	On the Asymptotic Behavior of the Optimal Exercise Price Near Expiry of an American Put Option under Stochastic Volatility. <i>Journal of Risk and Financial Management</i> , 2022, 15, 189.	2.3	0