Wenting Chen

List of Publications by Year
in descending order

12 papers	116 citations	1684188 5 h-index	1474206 9 g-index
12 all docs	12 docs citations	12 times ranked	52 citing authors

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