Haoyan Zhang

List of Publications by Year
in descending order

7	30	2258059 3	2272923 4
papers	citations	h-index	g-index

7	7	7	15
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Skew CIR process, conditional characteristic function, moments and bond pricing. Applied Mathematics and Computation, 2018, 329, 230-238.	2.2	10
2	A simple trinomial lattice approach for the skew-extended CIR models. Mathematics and Financial Economics, 2017, 11, 499-526.	1.7	8
3	European option pricing under stochastic volatility jump-diffusion models with transaction cost. Computers and Mathematics With Applications, 2020, 79, 2722-2741.	2.7	5
4	Bayesian Estimation of the Skew Ornstein-Uhlenbeck Process. Computational Economics, 0, , 1.	2.6	3
5	On some properties of sticky Brownian motion. Stochastics and Dynamics, 2021, 21, 2150037.	1.2	3
6	Hitting Time Problems of Sticky Brownian Motion and Their Applications in Optimal Stopping and Bond Pricing. Methodology and Computing in Applied Probability, 2022, 24, 1237-1251.	1.2	1
7	Pricing perpetual American swaption. Mathematical Methods in the Applied Sciences, 2021, 44, 5040-5049.	2.3	0