

Haoyan Zhang

List of Publications by Year in descending order

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7
papers

30
citations

2258059

3
h-index

2272923

4
g-index

7
all docs

7
docs citations

7
times ranked

15
citing authors

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