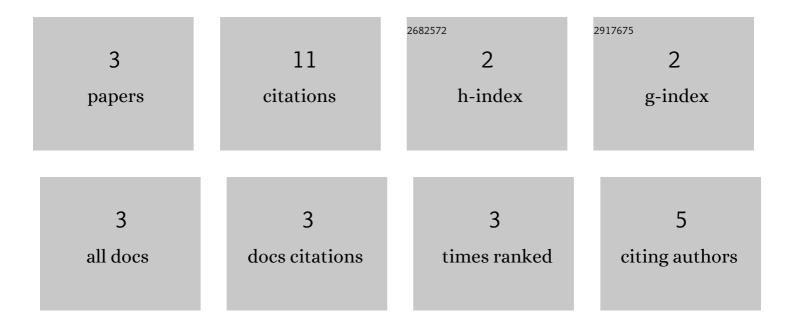
Yizhou Bai

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/4510996/publications.pdf Version: 2024-02-01



| # | Article | IF | CITATIONS |
|---|--|-----|-----------|
| 1 | An empirical study on the regulated Chinese agricultural commodity futures market based on skew Ornstein-Uhlenbeck model. Research in International Business and Finance, 2021, 57, 101405. | 5.9 | 6 |
| 2 | An Empirical Investigation to the "Skew―Phenomenon in Stock Index Markets: Evidence from the Nikkei 225 and Others. Sustainability, 2019, 11, 7219. | 3.2 | 4 |
| 3 | A lattice approach for option pricing under a regime-switching GARCH-jump model. Probability in the Engineering and Informational Sciences, 2022, 36, 1138-1170. | 0.8 | 1 |