

Yizhou Bai

List of Publications by Year in descending order

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Version: 2024-02-01

3
papers

11
citations

2682572

2
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2917675

2
g-index

3
all docs

3
docs citations

3
times ranked

5
citing authors

#	ARTICLE	IF	CITATIONS
1	An empirical study on the regulated Chinese agricultural commodity futures market based on skew Ornstein-Uhlenbeck model. <i>Research in International Business and Finance</i> , 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. <i>Sustainability</i> , 2019, 11, 7219.	3.2	4
3	A lattice approach for option pricing under a regime-switching GARCH-jump model. <i>Probability in the Engineering and Informational Sciences</i> , 2022, 36, 1138-1170.	0.8	1