

# Yizhou Bai

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4510996/publications.pdf>

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3  
papers

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citations

2682572

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2917675

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all docs

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docs citations

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times ranked

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citing authors

#	ARTICLE	IF	CITATIONS
1	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
2	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
3	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