Yue Liu

List of Publications by Year
in descending order

18 papers	126 citations	1307594 7 h-index	1281871 11 g-index
19 all docs	19 docs citations	19 times ranked	59 citing authors

#	Article	IF	Citations
1	Option pricing of carbon asset and its application in digital decision-making of carbon asset. Applied Energy, 2022, 310, 118375.	10.1	19
2	An Optimal Stopping Problem of Detecting Entry Points for Trading Modeled by Geometric Brownian Motion. Computational Economics, 2020, 55, 827-843.	2.6	17
3	Option to survive or surrender: Carbon asset management and optimization in thermal power enterprises from China. Journal of Cleaner Production, 2021, 314, 128006.	9.3	15
4	Detection of volatility regime-switching for crude oil price modeling and forecasting. Resources Policy, 2020, 69, 101669.	9.6	14
5	Optimization of Setting Take-Profit Levels for Derivative Trading. Mathematical and Computational Applications, 2017, 22, 1.	1.3	12
6	A Recursive Algorithm for Selling at the Ultimate Maximum in Regime-Switching Models. Methodology and Computing in Applied Probability, 2018, 20, 369-384.	1.2	11
7	Allocation of carbon emission quotas to Chinese power enterprises. Energy Procedia, 2018, 152, 115-124.	1.8	10
8	Optimal buying at the global minimum in a regime switching model. Mathematical Social Sciences, 2016, 84, 50-55.	0.5	6
9	SELLING AT THE ULTIMATE MAXIMUM IN A REGIME-SWITCHING MODEL. International Journal of Theoretical and Applied Finance, 2017, 20, 1750018.	0.5	6
10	Marginal return-ability measurement of carbon emission right and its application to unification route analysis of carbon markets. Journal of Cleaner Production, 2022, 345, 130684.	9.3	5
11	Research on index weight based on improved Grey Relational Analysis. , 2010, , .		4
12	An integration by parts formula in a Markovian regime switching model and application to sensitivity analysis. Stochastic Analysis and Applications, 2017, 35, 919-940.	1.5	2
13	Sensitivity Analysis Based on Markovian Integration by Parts Formula. Mathematical and Computational Applications, 2017, 22, 40.	1.3	2
14	VOLATILITY ANALYSIS OF REGIME-SWITCHING MODELS. Probability in the Engineering and Informational Sciences, 2021, 35, 928-941.	0.8	1
15	A new method of valuing American options based on Brownian models. Communications in Statistics - Theory and Methods, 2020, , 1-13.	1.0	1
16	New Method of Sensitivity Computation Based on Markov Models with Its Application for Risk Management. Journal of Mathematics, 2022, 2022, 1-13.	1.0	1
17	AN IMPROVEMENT OF MARKOVIAN INTEGRATION BY PARTS FORMULA AND APPLICATION TO SENSITIVITY COMPUTATION. Probability in the Engineering and Informational Sciences, 0, , 1-21.	0.8	0
18	Intervene in advance or passively? Analysis and application on congestion control of smart grid. Annals of Operations Research, 0, , 1.	4.1	0