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	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
3	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
4	VOLATILITY ANALYSIS OF REGIME-SWITCHING MODELS. Probability in the Engineering and Informational Sciences, 2021, 35, 928-941.	0.8	1
5	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
6	An Optimal Stopping Problem of Detecting Entry Points for Trading Modeled by Geometric Brownian Motion. Computational Economics, 2020, 55, 827-843.	2.6	17
7	Detection of volatility regime-switching for crude oil price modeling and forecasting. Resources Policy, 2020, 69, 101669.	9.6	14
8	A new method of valuing American options based on Brownian models. Communications in Statistics - Theory and Methods, 2020, , 1-13.	1.0	1
9	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
10	Allocation of carbon emission quotas to Chinese power enterprises. Energy Procedia, 2018, 152, 115-124.	1.8	10
11	SELLING AT THE ULTIMATE MAXIMUM IN A REGIME-SWITCHING MODEL. International Journal of Theoretical and Applied Finance, 2017, 20, 1750018.	0.5	6
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	Optimization of Setting Take-Profit Levels for Derivative Trading. Mathematical and Computational Applications, 2017, 22, 1.	1.3	12
14	Sensitivity Analysis Based on Markovian Integration by Parts Formula. Mathematical and Computational Applications, 2017, 22, 40.	1.3	2
15	Optimal buying at the global minimum in a regime switching model. Mathematical Social Sciences, 2016, 84, 50-55.	0.5	6
16	Research on index weight based on improved Grey Relational Analysis. , 2010, , .		4
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