

# Xili Zhang

## List of Publications by Year in descending order

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16  
papers

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docs citations

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times ranked

110  
citing authors

#	ARTICLE	IF	CITATIONS
1	Multivariate Regime Switching Model Estimation and Asset Allocation. Computational Economics, 2023, 61, 165-196.	2.6	1
2	The dispersion of beta estimates and the investors' heterogeneous Beliefs: Evidence from the stock market in China. International Review of Economics and Finance, 2022, 79, 540-550.	4.5	2
3	Parameter Identification for Drift Fractional Brownian Motions with Application to the Chinese Stock Markets. Communications in Statistics Part B: Simulation and Computation, 2015, 44, 2117-2136.	1.2	3
4	Parameter identification for the discretely observed geometric fractional Brownian motion. Journal of Statistical Computation and Simulation, 2015, 85, 269-283.	1.2	15
5	Modeling the Dynamics of Shanghai Interbank Offered Rate Based on Single-Factor Short Rate Processes. Mathematical Problems in Engineering, 2014, 2014, 1-12.	1.1	0
6	Loss-Aversion with Kinked Linear Utility Functions. Computational Economics, 2014, 44, 45-65.	2.6	9
7	The valuation of equity warrants under the fractional Vasicek process of the short-term interest rate. Physica A: Statistical Mechanics and Its Applications, 2014, 394, 320-337.	2.6	20
8	The Efficient Frontier for Weakly Correlated Assets. Computational Economics, 2012, 40, 355-375.	2.6	0
9	Hedging the portfolio of raw materials and the commodity under the mark-to-market risk. Economic Modelling, 2012, 29, 1070-1075.	3.8	4
10	Pricing model for equity warrants in a mixed fractional Brownian environment and its algorithm. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 6418-6431.	2.6	45
11	Minimum contrast estimator for fractional Ornstein-Uhlenbeck processes. Science China Mathematics, 2012, 55, 1497-1511.	1.7	6
12	The valuation of equity warrants in a fractional Brownian environment. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 1742-1752.	2.6	20
13	Degeneracy Resolution for Bilinear Utility Functions. Journal of Optimization Theory and Applications, 2011, 150, 615-634.	1.5	4
14	Portfolio adjusting optimization with added assets and transaction costs based on credibility measures. Insurance: Mathematics and Economics, 2011, 49, 353-360.	1.2	40
15	An optimization model of the portfolio adjusting problem with fuzzy return and a SMO algorithm. Expert Systems With Applications, 2011, 38, 3069-3074.	7.6	18
16	Portfolio adjusting optimization under credibility measures. Journal of Computational and Applied Mathematics, 2010, 234, 1458-1465.	2.0	36