

Libo Li

List of Publications by Year in descending order

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#	ARTICLE	IF	CITATIONS
1	Optimal stopping problems for maxima and minima in models with asymmetric information. Stochastics, 2022, 94, 602-628.	1.1	7
2	Parametrix method for the first hitting time of an elliptic diffusion with irregular coefficients. Stochastics, 2021, 93, 167-195.	1.1	1
3	Well-posedness and approximation of some one-dimensional Lévy-driven non-linear SDEs. Stochastic Processes and Their Applications, 2021, 132, 76-107.	0.9	3
4	Characteristics and Constructions of Default Times. SIAM Journal on Financial Mathematics, 2020, 11, 720-749.	1.3	8
5	On a positivity preserving numerical scheme for jump-extended CIR process: the alpha-stable case. BIT Numerical Mathematics, 2019, 59, 747-774.	2.0	8
6	On the Euler-Maruyama scheme for spectrally one-sided Lévy driven SDEs with Hölder continuous coefficients. Statistics and Probability Letters, 2019, 146, 15-26.	0.7	6
7	Integration by parts formula for killed processes: a point of view from approximation theory. Electronic Journal of Probability, 2019, 24, .	1.0	3
8	An enlargement of filtration formula with applications to multiple non-ordered default times. Finance and Stochastics, 2018, 22, 205-240.	1.1	3
9	Regularity of the density of a stable-like driven SDE with Hölder continuous coefficients. Stochastic Analysis and Applications, 2016, 34, 979-1024.	1.5	3
10	Projections, Pseudo-Stopping Times and the Immersion Property. Lecture Notes in Mathematics, 2016, , 459-467.	0.2	4
11	ADMISSIBILITY OF GENERIC MARKET MODELS OF FORWARD SWAP RATES. Mathematical Finance, 2014, 24, 728-761.	1.8	0
12	Progressive enlargements of filtrations with pseudo-honest times. Annals of Applied Probability, 2014, 24, .	1.3	7
13	Random times and multiplicative systems. Stochastic Processes and Their Applications, 2012, 122, 2053-2077.	0.9	4
14	Constructing Random Times with Given Survival Processes and Applications to Valuation of Credit Derivatives. , 2010, , 255-280.		7
15	A closer look at the Russian roulette problem: A re-examination of the nonlinearity of the prospect theory's decision weight $\check{\epsilon}$. International Journal of Approximate Reasoning, 2009, 50, 515-520.	3.3	12
16	Do shared features of offered alternatives have an effect in consumer choice?. Journal of Economic Psychology, 2007, 28, 658-677.	2.2	5
17	Characterisation of Honest Times and Optional Semimartingales of Class Σ . Journal of Theoretical Probability, 0, , 1.	0.8	0