Gongqiu Zhang

List of Publications by Year
in descending order

13 papers	168 citations	1478505 6 h-index	1372567 10 g-index
13 all docs	13 docs citations	13 times ranked	65 citing authors

#	Article	IF	Citations
1	A multidimensional Hilbert transform approach for barrier option pricing and survival probability calculation. Review of Derivatives Research, 2022, 25, 189-232.	0.8	1
2	Markov chain approximation of one-dimensional sticky diffusions. Advances in Applied Probability, 2021, 53, 335-369.	0.7	10
3	Pricing American drawdown options under Markov models. European Journal of Operational Research, 2021, 293, 1188-1205.	5.7	18
4	Analysis of Markov Chain Approximation for Option Pricing and Hedging: Grid Design and Convergence Behavior. Operations Research, 2019, , .	1.9	12
5	Error analysis of finite difference and Markov chain approximations for option pricing. Mathematical Finance, 2018, 28, 877-919.	1.8	44
6	Pure jump models for pricing and hedging VIX derivatives. Journal of Economic Dynamics and Control, 2017, 74, 28-55.	1.6	33
7	Analysis of Markov Chain Approximation for Option Pricing and Hedging: Grid Design and Convergence Behavior. SSRN Electronic Journal, 2017, , .	0.4	4
8	Option Pricing in Some Non-LÃ©vy Jump Models. SIAM Journal of Scientific Computing, 2016, 38, B539-B569.	2.8	22
9	An efficient algorithm based on eigenfunction expansions for some optimal timing problems in finance. Journal of Computational and Applied Mathematics, 2016, 294, 225-250.	2.0	9
10	Dissociative double ionization of CO<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline"><mml:msub><mml:mrow /><mml:mn>2</mml:mn></mml:msub></mml:math>induced by intense femtosecond laser pulses. Physical Review A, 2012, 85, .	2.5	8
11	Analysis of Markov Chain Approximation for Diffusion Models with Non-Smooth Coefficients. SSRN Electronic Journal, 0, , .	0.4	2
12	A Fourier Transform Method for Solving Backward Stochastic Differential Equations. Methodology and Computing in Applied Probability, 0, , 1.	1.2	4
13	A General Approach for Parisian Stopping Times with Applications in Finance and Insurance. SSRN Electronic Journal, 0, , .	0.4	1