

Detao Zhang

List of Publications by Year in descending order

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Version: 2024-02-01

11
papers

132
citations

1684188

5
h-index

1281871

11
g-index

11
all docs

11
docs citations

11
times ranked

57
citing authors

#	ARTICLE	IF	CITATIONS
1	General equilibrium with heterogeneous participants and continuous consumption with information costs and short selling constraints. <i>Annals of Operations Research</i> , 2022, 313, 713-732.	4.1	1
2	Long term optimal investment with regime switching: inflation, information and short sales. <i>Annals of Operations Research</i> , 2020, , 1-14.	4.1	4
3	Optimal Portfolio Choice Under Shadow Costs with Fixed Assets when Time-Horizon Is Uncertain. <i>Computational Economics</i> , 2020, 56, 5-20.	2.6	2
4	An intertemporal capital asset pricing model under incomplete information and short sales. <i>Annals of Operations Research</i> , 2019, 281, 143-159.	4.1	1
5	Intertemporal optimal portfolio choice based on labor income within shadow costs of incomplete information and short sales. <i>Annals of Operations Research</i> , 2019, 281, 397-422.	4.1	3
6	A model for international capital markets closure in an economy with incomplete markets and short sales. <i>Economic Modelling</i> , 2017, 67, 316-324.	3.8	5
7	A general theory of corporate international investment under incomplete information, short sales and taxes. <i>Economic Modelling</i> , 2016, 58, 615-626.	3.8	8
8	The near-optimal maximum principle of impulse control for stochastic recursive system. <i>Science China Information Sciences</i> , 2016, 59, 1.	4.3	8
9	On well-posedness of forwardâ€“backward SDEsâ€“A unified approach. <i>Annals of Applied Probability</i> , 2015, 25, .	1.3	89
10	Optimal Portfolio of Corporate Investment and Consumption Problem under Market Closure: Inflation Case. <i>Mathematical Problems in Engineering</i> , 2013, 2013, 1-9.	1.1	3
11	Backward linear-quadratic stochastic optimal control and nonzero-sum differential game problem with random jumps. <i>Journal of Systems Science and Complexity</i> , 2011, 24, 647-662.	2.8	8