Bingyan Han

List of Publications by Year
in descending order

11 papers	70 citations	1684188 5 h-index	1720034 7 g-index
11 all docs	11 docs citations	11 times ranked	11 citing authors

#	Article	IF	Citations
1	Meanâ€“Variance Portfolio Selection Under Volterra Heston Model. Applied Mathematics and Optimization, 2021, 84, 683-710.	1.6	15
2	Robust time-consistent meanâ€“variance portfolio selection problem with multivariate stochastic volatility. Mathematics and Financial Economics, 2020, 14, 699-724.	1.7	13
3	Optimal investment and consumption problems under correlation ambiguity. IMA Journal of Management Mathematics, 2020, 31, 69-89.	1.6	10
4	Mertonâ€™s portfolio problem under Volterra Heston model. Finance Research Letters, 2021, 39, 101580.	6.7	9
5	Robust state-dependent meanâ€“variance portfolio selection: a closed-loop approach. Finance and Stochastics, 2021, 25, 529-561.	1.1	8
6	COVID-19 and credit risk: A long memory perspective. Insurance: Mathematics and Economics, 2022, 104, 15-34.	1.2	6
7	Robust Time-Inconsistent Stochastic Linear-Quadratic Control: An Open-Loop Approach. SSRN Electronic Journal, 0, , .	0.4	4
8	Robust Time-Inconsistent Stochastic Linear-Quadratic Control with Drift Disturbance. Applied Mathematics and Optimization, 2022, 86, .	1.6	3
9	Robust Mean-Variance Portfolio Selection with State-Dependent Ambiguity and Risk Aversion: A Closed-loop Approach. SSRN Electronic Journal, 0, , .	0.4	1
10	Robust control in a rough environment. Quantitative Finance, 0, , 1-20.	1.7	1
11	Time-Inconsistency with Rough Volatility. SIAM Journal on Financial Mathematics, 2021, 12, 1553-1595.	1.3	0