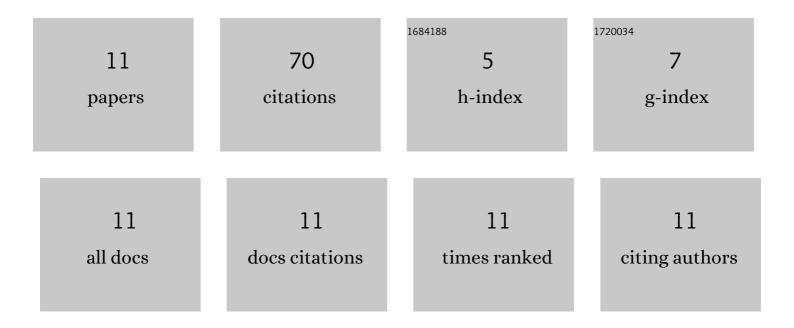
Bingyan Han

List of Publications by Year in descending order

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RINCYAN HAN

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