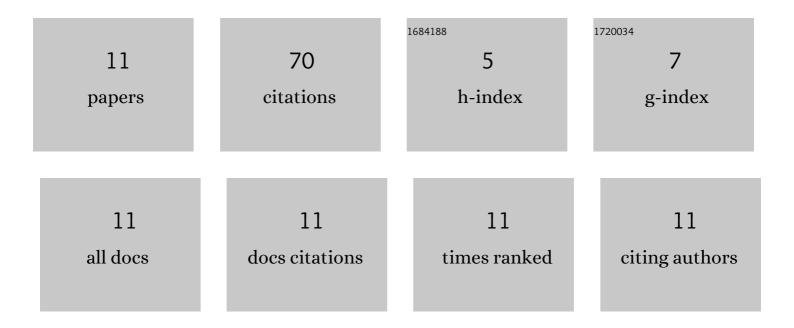
## Bingyan Han

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/7506737/publications.pdf Version: 2024-02-01



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