## Xin Zhang

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/799496/publications.pdf Version: 2024-02-01



YIN 7HANC

#	Article	IF	CITATIONS
1	Optimal investment and reinsurance of an insurer with model uncertainty. Insurance: Mathematics and Economics, 2009, 45, 81-88.	1.2	80
2	A Stochastic Maximum Principle for a Markov Regime-Switching Jump-Diffusion Model and Its Application to Finance. SIAM Journal on Control and Optimization, 2012, 50, 964-990.	2.1	75
3	Robust optimal investment and reinsurance of an insurer under variance premium principle and default risk. Journal of Mathematical Analysis and Applications, 2017, 446, 1666-1686.	1.0	56
4	Optimal investment and reinsurance strategies for insurers with generalized mean–variance premium principle and no-short selling. Insurance: Mathematics and Economics, 2016, 67, 125-132.	1.2	51
5	Optimal combinational quota-share and excess-of-loss reinsurance policies in a dynamic setting. Applied Stochastic Models in Business and Industry, 2007, 23, 63-71.	1.5	49
6	Mean–variance portfolio selection under a constant elasticity of variance model. Operations Research Letters, 2014, 42, 337-342.	0.7	42
7	Optimal Risk Control for The Excess of Loss Reinsurance Policies. ASTIN Bulletin, 2010, 40, 179-197.	1.0	34
8	A General Stochastic Maximum Principle for a Markov Regime Switching Jump-Diffusion Model of Mean-Field Type. SIAM Journal on Control and Optimization, 2018, 56, 2563-2592.	2.1	28
9	Mean-variance asset-liability management with affine diffusion factor process and a reinsurance option. Scandinavian Actuarial Journal, 2020, 2020, 218-244.	1.7	27
10	On optimal proportional reinsurance and investment in a Markovian regime-switching economy. Acta Mathematica Sinica, English Series, 2012, 28, 67-82.	0.6	25
11	Portfolio Selection in the Enlarged Markovian Regime-Switching Market. SIAM Journal on Control and Optimization, 2010, 48, 3368-3388.	2.1	21
12	On a risk model with dependence between claim sizes and claim intervals. Statistics and Probability Letters, 2008, 78, 1727-1734.	0.7	15
13	Markovian regime-switching market completion using additional Markov jump assets. IMA Journal of Management Mathematics, 2012, 23, 283-305.	1.6	12
14	Total duration of negative surplus for the dual model. Applied Stochastic Models in Business and Industry, 2008, 24, 591-600.	1.5	10
15	On the Ruin Problem in a Markov-Modulated Risk Model. Methodology and Computing in Applied Probability, 2008, 10, 225-238.	1.2	8
16	Maximum Principle for Markov Regime-Switching Forward–Backward Stochastic Control System with Jumps and Relation to Dynamic Programming. Journal of Optimization Theory and Applications, 2018, 176, 319-350.	1.5	8
17	Ruin probabilities for a risk model with two classes of claims. Acta Mathematica Sinica, English Series, 2010, 26, 1749-1760.	0.6	6
18	Bond and option pricing for interest rate model with clustering effects. Quantitative Finance, 2018, 18, 969-981.	1.7	6

XIN ZHANG

#	Article	IF	CITATIONS
19	Optimal Investment-Reinsurance Policy with Stochastic Interest and Inflation Rates. Mathematical Problems in Engineering, 2019, 2019, 1-14.	1.1	5
20	A BSDE approach for bond pricing under interest rate models with self-exciting jumps. Communications in Statistics - Theory and Methods, 2021, 50, 3249-3261.	1.0	5
21	Open-loop and closed-loop solvabilities for stochastic linear quadratic optimal control problems of Markovian regime switching system. ESAIM - Control, Optimisation and Calculus of Variations, 2021, 27, 69.	1.3	5
22	A Bayesian approach for optimal reinsurance and investment in a diffusion model. Journal of Engineering Mathematics, 2012, 76, 195-206.	1.2	4
23	Robust optimal investment and reinsurance of an insurer under Jump-diffusion models. Mathematical Control and Related Fields, 2019, 9, 59-76.	1.1	4
24	A stochastic maximum principle for processes driven by <i>G</i> â€Brownian motion and applications to finance. Optimal Control Applications and Methods, 2017, 38, 934-948.	2.1	3
25	Stochastic Optimal Control Models for the Insurance Company with Bankruptcy Return. Applied Mathematics and Information Sciences, 2013, 7, 273-282.	0.5	2
26	Optimal investment problem with delay under partial information. Mathematical Control and Related Fields, 2019, .	1.1	2
27	Optimization of risk policy and dividends with fixed transaction costs under interest rate. Frontiers of Mathematics in China, 2012, 7, 795-811.	0.7	1
28	On optimal proportional reinsurance and investment in a hidden Markov financial market. Acta Mathematicae Applicatae Sinica, 2017, 33, 53-62.	0.7	1
29	Optimal reinsurance-investment and dividends problem with fixed transaction costs. Journal of Industrial and Management Optimization, 2021, 17, 981-999.	1.3	0