

Xin Zhang

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/799496/publications.pdf>

Version: 2024-02-01

29
papers

585
citations

758635

12
h-index

642321

23
g-index

29
all docs

29
docs citations

29
times ranked

254
citing authors

#	ARTICLE	IF	CITATIONS
1	A BSDE approach for bond pricing under interest rate models with self-exciting jumps. Communications in Statistics - Theory and Methods, 2021, 50, 3249-3261.	0.6	5
2	Optimal reinsurance-investment and dividends problem with fixed transaction costs. Journal of Industrial and Management Optimization, 2021, 17, 981-999.	0.8	0
3	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.	0.7	5
4	Mean-variance asset-liability management with affine diffusion factor process and a reinsurance option. Scandinavian Actuarial Journal, 2020, 2020, 218-244.	1.0	27
5	Optimal Investment-Reinsurance Policy with Stochastic Interest and Inflation Rates. Mathematical Problems in Engineering, 2019, 2019, 1-14.	0.6	5
6	Robust optimal investment and reinsurance of an insurer under Jump-diffusion models. Mathematical Control and Related Fields, 2019, 9, 59-76.	0.6	4
7	Optimal investment problem with delay under partial information. Mathematical Control and Related Fields, 2019, .	0.6	2
8	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.	0.8	8
9	Bond and option pricing for interest rate model with clustering effects. Quantitative Finance, 2018, 18, 969-981.	0.9	6
10	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.	1.1	28
11	A stochastic maximum principle for processes driven by $\langle i \rangle G \langle /i \rangle$ -Brownian motion and applications to finance. Optimal Control Applications and Methods, 2017, 38, 934-948.	1.3	3
12	On optimal proportional reinsurance and investment in a hidden Markov financial market. Acta Mathematicae Applicatae Sinica, 2017, 33, 53-62.	0.4	1
13	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.	0.5	56
14	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.	0.7	51
15	Mean-variance portfolio selection under a constant elasticity of variance model. Operations Research Letters, 2014, 42, 337-342.	0.5	42
16	Stochastic Optimal Control Models for the Insurance Company with Bankruptcy Return. Applied Mathematics and Information Sciences, 2013, 7, 273-282.	0.7	2
17	Markovian regime-switching market completion using additional Markov jump assets. IMA Journal of Management Mathematics, 2012, 23, 283-305.	1.1	12
18	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.	1.1	75

#	ARTICLE	IF	CITATIONS
19	A Bayesian approach for optimal reinsurance and investment in a diffusion model. <i>Journal of Engineering Mathematics</i> , 2012, 76, 195-206.	0.6	4
20	Optimization of risk policy and dividends with fixed transaction costs under interest rate. <i>Frontiers of Mathematics in China</i> , 2012, 7, 795-811.	0.4	1
21	On optimal proportional reinsurance and investment in a Markovian regime-switching economy. <i>Acta Mathematica Sinica, English Series</i> , 2012, 28, 67-82.	0.2	25
22	Ruin probabilities for a risk model with two classes of claims. <i>Acta Mathematica Sinica, English Series</i> , 2010, 26, 1749-1760.	0.2	6
23	Optimal Risk Control for The Excess of Loss Reinsurance Policies. <i>ASTIN Bulletin</i> , 2010, 40, 179-197.	0.7	34
24	Portfolio Selection in the Enlarged Markovian Regime-Switching Market. <i>SIAM Journal on Control and Optimization</i> , 2010, 48, 3368-3388.	1.1	21
25	Optimal investment and reinsurance of an insurer with model uncertainty. <i>Insurance: Mathematics and Economics</i> , 2009, 45, 81-88.	0.7	80
26	On the Ruin Problem in a Markov-Modulated Risk Model. <i>Methodology and Computing in Applied Probability</i> , 2008, 10, 225-238.	0.7	8
27	Total duration of negative surplus for the dual model. <i>Applied Stochastic Models in Business and Industry</i> , 2008, 24, 591-600.	0.9	10
28	On a risk model with dependence between claim sizes and claim intervals. <i>Statistics and Probability Letters</i> , 2008, 78, 1727-1734.	0.4	15
29	Optimal combinational quota-share and excess-of-loss reinsurance policies in a dynamic setting. <i>Applied Stochastic Models in Business and Industry</i> , 2007, 23, 63-71.	0.9	49