

Yingxu Tian

List of Publications by Year in descending order

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4
papers

7
citations

3311381
1
h-index

3475538
1
g-index

4
all docs

4
docs citations

4
times ranked

3
citing authors

#	ARTICLE	IF	CITATIONS
1	European option pricing under stochastic volatility jump-diffusion models with transaction cost. Computers and Mathematics With Applications, 2020, 79, 2722-2741.	2.7	5
2	Optimal Mean-Variance Investment-Reinsurance Strategy for a Dependent Risk Model with Ornstein-Uhlenbeck Process. Methodology and Computing in Applied Probability, 2022, 24, 1169-1191.	1.2	1
3	Hitting Time Problems of Sticky Brownian Motion and Their Applications in Optimal Stopping and Bond Pricing. Methodology and Computing in Applied Probability, 2022, 24, 1237-1251.	1.2	1
4	Pricing perpetual American swaption. Mathematical Methods in the Applied Sciences, 2021, 44, 5040-5049.	2.3	0