Yingxu Tian

List of Publications by Year
in descending order

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	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
2	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
3	Pricing perpetual American swaption. Mathematical Methods in the Applied Sciences, 2021, 44, 5040-5049.	2.3	0
4	European option pricing under stochastic volatility jump-diffusion models with transaction cost. Computers and Mathematics With Applications, 2020, 79, 2722-2741.	2.7	5