Zhaoqiang Yang

List of Publications by Year
in descending order

5 papers	13 citations	2258059 3 h-index	2272923 4 g-index
5 all docs	5 docs citations	5 times ranked	11 citing authors

#	Article	IF	Citations
1	Optimal Exercise Boundary of American Fractional Lookback Option in a Mixed Jump-Diffusion Fractional Brownian Motion Environment. Mathematical Problems in Engineering, 2017, 2017, 1-17.	1.1	5
2	A NEW STOPPING PROBLEM AND THE CRITICAL EXERCISE PRICE FOR AMERICAN FRACTIONAL LOOKBACK OPTION IN A SPECIAL MIXED JUMP-DIFFUSION MODEL. Probability in the Engineering and Informational Sciences, 2020, 34, 27-52.	0.8	4
3	Default probability of American lookback option in a mixed jump-diffusion model. Physica A: Statistical Mechanics and Its Applications, 2020, 540, 123242.	2.6	3
4	Optimal investment and life insurance strategies in a mixed jump-diffusion framework. Communications in Statistics - Theory and Methods, 2020, 49, 4002-4029.	1.0	1
5	Efficient valuation and exercise boundary of American fractional lookback option in a mixed jump-diffusion model. International Journal of Financial Engineering, 2017, 04, 1750033.	0.5	0