

Publications

A Gaussian Process Based Method with Deep Kernel Learning for Pricing High-dimensional American Options. Computational Economics, 1-22.

Zhuang, J., Ding, D., Lu, W., Wu, X., & Yuan, G. (2025)

Diffusion model conditioning on Gaussian mixture model and negative Gaussian mixture gradient. Neurocomputing, 614, 128764.

Lu, W., Wu, X., Ding, D., Duan, J., Zhuang, J., & Yuan, G. (2025)

An effective one-iteration learning algorithm based on Gaussian mixture expansion for densities. Communications in Nonlinear Science and Numerical Simulation, 142, 108494.

Lu, W., Wu, X., Ding, D., Yuan, G., & Zhuang, J. (2025)