

## 论文:

- [1] The Hausdorff dimension and measure of the generalized Moran fractals and Fourier series (with F.-Y. Ren), *Chin. Ann. of Math. B* 16 (2) (1995) 153-162.
- [2] The multifractal analysis of probability measure on the generalized Moran sets (with H. Shen), *Chin. J. of Contemporary Math.* 16 (4) (1995) 403-414.
- [3] The Fourier series expansions of functions defined on s-sets (with W.-S. Li, F. Su, F.-Y. Ren), *Chin. Ann. of Math. (B)* 18 (2) (1997) 201-212.
- [4] The study of the Fourier series of functions defined on Moran fractals (with F.-Y. Ren), *Acta Mathematicae Applicatae Sinica*, 13(2) (1997) 158-166.
- [5] Hausdorff dimensions of random net fractals (with F.-Y. Ren), *Stochastic Processes and Their Applications*, 74 (1998) 235-250.
- [6] On three open questions proposed by Falconer (with X.-T. Wang, F.-Y. Ren), *Progress in Natural Science*, Vol. 9 (3) (1999) 180-188.
- [7] Multifractal decompositions of random net fractals (with F.-Y. Ren, X.-J. Xu), *Chin. Ann. of Math. A*, 20 (1) (1999), 81-90 (in Chinese).
- [8] The determination of the diffusion kernel on fractals and fractional diffusion equation for transport phenomena in random media (with F.-Y. Ren, X.-T. Wang), *Physics Letters A*, 252 (1999) 141-150.
- [9] Hausdorff dimension, mean quadratic variation of infinite self-similar measure (with Z.-G. Yu, F.-Y. Ren), *Bull. Of the Hongkong Math. S.*, 2 (1999) 347-355.
- [10] Measures and their dimension spectrums for cookie-cutter sets in  $\mathbb{R}^d$  (with Z.-G. Yu, F.-Y. Ren), *Acta Mathematicae Applicatae Sinica*, 16 (1) (2000) 9-21.

- [11] The non-integer operation associated to random variation sets of the self-similar sets (F.-Y. Ren), *Physica A* 286 (2000) 45-55.
- [12] Determination of diffusion kernel on fractals (with F.-Y. Ren, X.-T. Wang), *J. Phys A: Math. Gen.* 34 (2001) 9815-9825.
- [13] Determination of memory function and flux on fractals (with F.-Y. Ren, W.-Y. Qiu, X.-T. Wang), *Physics Letters A* 288 (2001) 79-87.
- [14] A proof for French's empirical formula on option pricing (with F.-Y. Ren, X.-T. Wang), *Chaos, Solitons and Fractals* 12 (2001) 2441-2453.
- [15] Random Markov-self-similar measures, *Stochastic Processes and Their Applications*, 98 (2002) 113-130.
- [16] Universality of stretched Gaussian asymptotic behavior for the fractional Fokker–Planck equation in external force fields (with F.-Y. Ren, W.-Y. Qiu, Y. Xu), *J. Phys. A: Math. Gen.* 36 (2003) 7533-7543.
- [17] Integrals and derivatives on net fractals (with F.-Y. Ren, X.-T. Wang, W.-Y. Qiu), *Chaos, Solitons & Fractals*, 16 (1) (2003) 107-117.
- [18] Fractional Fokker–Planck equation on heterogeneous fractal structures in external force fields and its solutions (with F.-Y. Ren, W.-Y. Qiu, Y. Xu), *Physica A: Statistical Mechanics and its Applications*, 326 (2003) 430-440.
- [19] An anomalous diffusion model in an external force fields on fractals (with F.-Y. Ren, W.-Y. Qiu, X.-T. Wang, Y. Xu, R. R. Nigmatullin), *Physics Letters A*, 312 (2003) 187-197.

- [20] Stretched Gaussian asymptotic behavior for fractional Fokker-Planck equation on fractal structure in external force fields (with Y. Xu, F.-Y. Ren, W.-Y. Qiu), *Chaos, Soliton and Fractals*, 20 (2004) 591-506.
- [21] Answer to an open problem proposed by E Barkai (with F.-Y. Ren, W.-Y. Qiu, Y. Xu), *J. Phys. A: Math. Gen.* 37 (2004) 9919–9922.
- [22] Stretched Gaussian Asymptotic Behavior for Fractional Giona–Roman Equation on Biased Heterogeneous Fractal Structure in External Force Fields (with F.-Y. Ren, W.-Y. Qiu, Y. Xu), *Nonlinear Dynamics* 38 (2004) 285–294.
- [23] Scaling of Horizontal and Vertical Fixational Eye Movements (with S. Moshel, Ari Z. Zivotofsky, Avi Caspi, R. Engbert, R. Kliegl and S. Havlin), *Physical Review E*, 71 (2005) 031909.
- [24] Phase synchronization decay of fixational eye movements (with S. Moshel, Ari Z. Zivotofsky, R. Engbert, R. Kliegl, S. Havlin), *Annals of the New York Academy of Sciences*, 1039 (2005) 484-488.
- [25] Universality of stretched Gaussian asymptotic diffusion behavior on biased heterogeneous fractal structure in external force fields (with F.-Y. Ren, Y. Xu, W.-Y. Qiu), *Chaos, Solitons & Fractals*, 24 (2005) 273-278.
- [26] Answer to an open problem proposed by R Metzler and J Klafter (with F.-Y. Ren, W.-Y. Qiu, J.-B. Xiao), *J. Phys. A: Math. Gen.* 39 (2006) 4911–4919.
- [27] Asymptotic behavior of a fractional Fokker–Planck-type equation (with F.-Y. Ren, W.-Y. Qiu, J.-B. Xiao), *Physica A* 373 (2007) 165–173.

- [28] Exact solutions for nonlinear fractional anomalous diffusion equations (with F.-Y. Ren, W.-Y. Qiu, J.-B. Xiao), *Physica A* 385 (2007) 80–94.
- [29] Fractional nonlinear diffusion equation and first passage time (with J. Wang, W.-J. Zhang, J.-B. Xiao, F.-Y. Ren), *Physica A*, 387 (2008) 764-772.
- [30] Solutions of fractional nonlinear diffusion equation and first passage time: influence of initial condition and diffusion coefficient (with J. Wang, W.-J. Zhang, P. Zhang, F.-Y. Ren), *Physica A*, 387 (2008) 4547-4552.
- [31] The solutions to a Bi-fractional Black-Scholes-Merton differential equation (with J. Wang, W.-J. Zhang, W.-Y. Qiu, F.-Y. Ren), *International Journal of Pure and Applied Mathematics*, 58 (1) (2010) 99-112.
- [32] Option pricing of a bi-fractional Black–Merton–Scholes model with the Hurst exponent  $\underline{H}$  in  $[\frac{1}{2}, 1]$  (with J. Wang, W.-J. Zhang, W.-Y. Qiu, F.-Y. Ren), *Applied Mathematics Letters*, 23 (8) (2010) 859-863.
- [33] Exact solutions for nonlinear Fokker-Planck equations (with F.-Y. Ren), 2010.
- [34] Fractional Fokker-Planck Equation and Black-Scholes Formula in Composite-Diffusive Regime (with J. Wang, L.-J. Lv, H. Gu, W.-Y. Qiu, F.-Y. Ren), *J Stat Phys*, 146 (2012) 205–216.
- [35] Time-changed geometric fractional Brownian motion and option pricing with transaction costs (with H. Gu, Y.-X. Zhang), *Physica A*, 391 (2012) 3971–3977.
- [36] On a time-changed geometric Brownian motion and its application in financial market (with H. Gu, Y.-X. Zhang), *Acta Physica Polonica B*, 43 (2012) 1667-1681.

[37] Continuous time Black–Scholes equation with transaction costs in subdiffusive fractional Brownian motion regime (with J. Wang, L.-J. Lv, W.-Y. Qiu, F.-Y. Ren), *Physica A* 391 (2012) 750–759.

[38] Fokker-Planck type equations associated with subordinated processes controlled by tempered alpha-stable processes (with Y.-X. Zhang, H. Gu), *Journal of Statistical Physics*, 152 (2013) 742-752.

[39] Equivalence of subordinated processes with tempered alpha-stable waiting times and fractional Fokker-Planck Equations in space and time dependent fields (with Y.-X. Zhang, H. Gu), *J. Stat. Phys.*, 159 (2015) 1495-1503.

[40] Fokker-Planck-type equations corresponding to a class of compound process, 2016.