

Jun Deng

List of Publications by Year in descending order

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papers

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citations

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citing authors

#	ARTICLE	IF	CITATIONS
1	Net buying pressure and the information in bitcoin option trades. Journal of Financial Markets, 2023, 63, 100764.	1.3	8
2	Quadratic hedging for sequential claims with random weights in discrete time. Operations Research Letters, 2021, 49, 218-225.	0.7	0
3	Optimal Bitcoin trading with inverse futures. Annals of Operations Research, 2021, 304, 139-163.	4.1	6
4	Liquidation, leverage and optimal margin in bitcoin futures markets. Applied Economics, 2021, 53, 5415-5428.	2.2	1
5	Minimum-variance hedging of Bitcoin inverse futures. Applied Economics, 2020, 52, 6320-6337.	2.2	14
6	A set-valued Markov chain approach to credit default. Quantitative Finance, 2020, 20, 669-689.	1.7	2
7	No-arbitrage under additional information for thin semimartingale models. Stochastic Processes and Their Applications, 2019, 129, 3080-3115.	0.9	6
8	No-arbitrage under a class of honest times. Finance and Stochastics, 2018, 22, 127-159.	1.1	8
9	Shortfall risk through Fenchel duality. International Journal of Financial Engineering, 2018, 05, 1850019.	0.5	1
10	No-arbitrage for informational discrete time market models. Stochastics, 2017, 89, 628-653.	1.1	7
11	Structure condition under initial enlargement of filtration. Science China Mathematics, 2017, 60, 301-316.	1.7	0
12	No-arbitrage up to random horizon for quasi-left-continuous models. Finance and Stochastics, 2017, 21, 1103-1139.	1.1	17
13	How non-arbitrage, viability and numéraire portfolio are related. Finance and Stochastics, 2015, 19, 719-741.	1.1	29
14	Arbitrages in a Progressive Enlargement Setting. Peking University Series in Mathematics, 2014, , 53-86.	0.0	10
15	Optimal Hedging with Margin Constraints and Default Aversion and its Application to Bitcoin Perpetual Futures. SSRN Electronic Journal, 0, , .	0.4	3
16	Optimal Bitcoin Trading with Inverse Futures. SSRN Electronic Journal, 0, , .	0.4	4