Liming Feng

List of Publications by Year
in descending order

12 papers	498 citations	1163117 8 h-index	1372567 10 g-index
12 all docs	12 docs citations	12 times ranked	245 citing authors

#	Article	IF	Citations
1	PRICING DISCRETELY MONITORED BARRIER OPTIONS AND DEFAULTABLE BONDS IN LÃ‰VY PROCESS MODELS: A FAST HILBERT TRANSFORM APPROACH. Mathematical Finance, 2008, 18, 337-384.	1.8	171
2	Pricing Options in Jump-Diffusion Models: An Extrapolation Approach. Operations Research, 2008, 56, 304-325.	1.9	138
3	Computing exponential moments of the discrete maximum of a LÃ©vy process and lookback options. Finance and Stochastics, 2009, 13, 501-529.	1.1	58
4	Inverting Analytic Characteristic Functions and Financial Applications. SIAM Journal on Financial Mathematics, 2013, 4, 372-398.	1.3	35
5	Simulating LÃ©vy Processes from Their Characteristic Functions and Financial Applications. ACM Transactions on Modeling and Computer Simulation, 2012, 22, 1-26.	0.8	27
6	Pricing Bermudan Options in LÃ©vy Process Models. SIAM Journal on Financial Mathematics, 2013, 4, 474-493.	1.3	27
7	On the solution of complementarity problems arising in American options pricing. Optimization Methods and Software, 2011, 26, 813-825.	2.4	19
8	Subspace Accelerated Matrix Splitting Algorithms for Asymmetric and Symmetric Linear Complementarity Problems. SIAM Journal on Optimization, 2013, 23, 1371-1397.	2.0	12
9	Inverse transform method for simulating levy processes and discrete Asian options pricing. , 2011, , .		5
10	On the Monitoring Error of the Supremum of a Normal Jump Diffusion Process. Journal of Applied Probability, 2011, 48, 1021-1034.	0.7	3
11	Optimal portfolio execution with a Markov chain approximation approach. IMA Journal of Management Mathematics, 0, , .	1.6	2
12	On the Monitoring Error of the Supremum of a Normal Jump Diffusion Process. Journal of Applied Probability, 2011, 48, 1021-1034.	0.7	1