Ting-Kam Leonard Wong

List of Publications by Year
in descending order

18 papers	244 citations	1163117 8 h-index	996975 15 g-index
18 all docs	18 docs citations	18 times ranked	75 citing authors

#	Article	IF	Citations
1	Exponentially concave functions and a new information geometry. Annals of Probability, 2018, 46, .	1.8	51
2	The geometry of relative arbitrage. Mathematics and Financial Economics, 2016, 10, 263-293.	1.7	38
3	Logarithmic divergences from optimal transport and Rényi geometry. Information Geometry, 2018, 1, 39-78.	1.2	31
4	Cover's universal portfolio, stochastic portfolio theory, and the numéraire portfolio. Mathematical Finance, 2019, 29, 773-803.	1.8	22
5	Optimization of relative arbitrage. Annals of Finance, 2015, 11, 345-382.	0.8	19
6	Random walks and induced Dirichlet forms on self-similar sets. Advances in Mathematics, 2017, 320, 1099-1134.	1.1	11
7	Volatility Harvesting in Theory and Practice. Journal of Wealth Management, 2015, 18, 89-100.	0.8	10
8	Multiplicative Schrödinger problem and the Dirichlet transport. Probability Theory and Related Fields, 2020, 178, 613-654.	1.8	10
9	Information Geometry in Portfolio Theory. Signals and Communication Technology, 2019, , 105-136.	0.5	9
10	Logarithmic Divergences: Geometry and Interpretation of Curvature. Lecture Notes in Computer Science, 2019, , 413-422.	1.3	8
11	Pseudo-Riemannian geometry encodes information geometry in optimal transport. Information Geometry, 0, , 1.	1.2	8
12	Tsallis and Rényi Deformations Linked via a New λ-Duality. IEEE Transactions on Information Theory, 2022, 68, 5353-5373.	2.4	8
13	λ-Deformation: A Canonical Framework for Statistical Manifolds of Constant Curvature. Entropy, 2022, 24, 193.	2.2	5
14	Functional Portfolio Optimization in Stochastic Portfolio Theory. SIAM Journal on Financial Mathematics, 2022, 13, 576-618.	1.3	5
15	Time-Consistent Conditional Expectation Under Probability Distortion. Mathematics of Operations Research, 2021, 46, 1149-1180.	1.3	4
16	λ-Deformed probability families with subtractive and divisive normalizations. Handbook of Statistics, 2021, , 187-215.	0.6	3
17	Projections with Logarithmic Divergences. Lecture Notes in Computer Science, 2021, , 477-486.	1.3	1
18	Random concave functions. Annals of Applied Probability, 2022, 32, .	1.3	1