Kwok Chuen Wong

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/1263653/publications.pdf

Version: 2024-02-01

2682572 2550090 3 79 2 3 citations g-index h-index papers 3 3 3 68 docs citations times ranked citing authors all docs

#	Article	IF	CITATIONS
1	Markowitz's mean–variance asset–liability management with regime switching: A time-consistent approach. Insurance: Mathematics and Economics, 2013, 53, 281-291.	1.2	57
2	A paradox in time-consistency in the mean–variance problem?. Finance and Stochastics, 2019, 23, 173-207.	1.1	18
3	Mean-risk portfolio management with bankruptcy prohibition. Insurance: Mathematics and Economics, 2019, 85, 153-172.	1.2	4