Kyungsub Lee

List of Publications by Year
in descending order

13 papers	**55** citations	1937457 **4** h-index	1872570 **6** g-index
14 all docs	**14** docs citations	**14** times ranked	**30** citing authors

#	Article	IF	Citations
1	Optimal market-Making strategies under synchronised order arrivals with deep neural networks. Journal of Economic Dynamics and Control, 2021, 125, 104098.	0.9	4
2	COMPUTATIONAL METHOD FOR PROBABILITY DISTRIBUTION ON RECURSIVE RELATIONSHIPS IN FINANCIAL APPLICATIONS. Probability in the Engineering and Informational Sciences, 2020, 34, 258-278.	0.6	2
3	Systemic risk in market microstructure of crude oil and gasoline futures prices: A Hawkes flocking model approach. Journal of Futures Markets, 2020, 40, 247-275.	0.9	7
4	Filtered Historical Simulation for Initial Margin of Interest Rate Swap Under Korean Market. Emerging Markets Finance and Trade, 2018, 54, 2516-2532.	1.7	1
5	Performance of Tail Hedged Portfolio with Third Moment Variation Swap. Computational Economics, 2017, 50, 447-471.	1.5	0
6	Modeling microstructure price dynamics with symmetric Hawkes and diffusion model using ultra-high-frequency stock data. Journal of Economic Dynamics and Control, 2017, 79, 154-183.	0.9	11
7	Marked Hawkes process modeling of price dynamics and volatility estimation. Journal of Empirical Finance, 2017, 40, 174-200.	0.9	10
8	Distribution of Discrete Time Delta-Hedging Error via a Recursive Relation. East Asian Journal on Applied Mathematics, 2016, 6, 314-336.	0.4	2
9	Probabilistic and statistical properties of moment variations and their use in inference and estimation based on high frequency return data. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.2	3
10	Recursive Formula for Arithmetic Asian Option Prices. Journal of Futures Markets, 2014, 34, 220-234.	0.9	6
11	High Moment Variations and Their Application. Journal of Futures Markets, 2014, 34, 1040-1061.	0.9	7
12	Conditional correlation in asset return and GARCH intensity model. AStA Advances in Statistical Analysis, 2014, 98, 197-224.	0.4	1
13	Analytic formula for option margin with liquidity costs under dynamic delta hedging. Applied Economics, 0, , 1-17.	1.2	0