

# Hoi Ying Wong

## List of Publications by Year in descending order

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114  
papers

1,681  
citations

318942

23  
h-index

488211

31  
g-index

119  
all docs

119  
docs citations

119  
times ranked

725  
citing authors

#	ARTICLE	IF	CITATIONS
1	Efficient social distancing during the COVID-19 pandemic: Integrating economic and public health considerations. <i>European Journal of Operational Research</i> , 2023, 304, 84-98.	3.5	32
2	Optimal Retirement Under Partial Information. <i>Mathematics of Operations Research</i> , 2022, 47, 1802-1832.	0.8	11
3	COVID-19 and credit risk: A long memory perspective. <i>Insurance: Mathematics and Economics</i> , 2022, 104, 15-34.	0.7	6
4	Pairs trading under delayed cointegration. <i>Quantitative Finance</i> , 2022, 22, 1627-1648.	0.9	6
5	Robust Time-Inconsistent Stochastic Linear-Quadratic Control with Drift Disturbance. <i>Applied Mathematics and Optimization</i> , 2022, 86, .	0.8	3
6	Robust Portfolio Optimization with Respect to Spectral Risk Measures Under Correlation Uncertainty. <i>Applied Mathematics and Optimization</i> , 2022, 86, .	0.8	0
7	Mean-Variance Portfolio Selection Under Volterra Heston Model. <i>Applied Mathematics and Optimization</i> , 2021, 84, 683-710.	0.8	15
8	Volterra mortality model: Actuarial valuation and risk management with long-range dependence. <i>Insurance: Mathematics and Economics</i> , 2021, 96, 1-14.	0.7	9
9	FFT-network for bivariate Lévy option pricing. <i>Japan Journal of Industrial and Applied Mathematics</i> , 2021, 38, 323-352.	0.5	1
10	Merton's portfolio problem under Volterra Heston model. <i>Finance Research Letters</i> , 2021, 39, 101580.	3.4	9
11	Robust state-dependent mean-variance portfolio selection: a closed-loop approach. <i>Finance and Stochastics</i> , 2021, 25, 529-561.	0.7	8
12	Discrete variance swap in a rough volatility economy. <i>Journal of Futures Markets</i> , 2021, 41, 1640-1654.	0.9	2
13	Time-consistent longevity hedging with long-range dependence. <i>Insurance: Mathematics and Economics</i> , 2021, 99, 25-41.	0.7	2
14	Time-Inconsistency with Rough Volatility. <i>SIAM Journal on Financial Mathematics</i> , 2021, 12, 1553-1595.	0.7	0
15	Optimal investment and consumption problems under correlation ambiguity. <i>IMA Journal of Management Mathematics</i> , 2020, 31, 69-89.	1.1	10
16	Open-loop equilibrium reinsurance-investment strategy under mean-variance criterion with stochastic volatility. <i>Insurance: Mathematics and Economics</i> , 2020, 90, 105-119.	0.7	19
17	Lasso-based simulation for high-dimensional multi-period portfolio optimization. <i>IMA Journal of Management Mathematics</i> , 2020, 31, 257-280.	1.1	5
18	Deep-Learning Solution to Portfolio Selection with Serially Dependent Returns. <i>SIAM Journal on Financial Mathematics</i> , 2020, 11, 593-619.	0.7	10

#	ARTICLE	IF	CITATIONS
19	Robust time-consistent mean-variance portfolio selection problem with multivariate stochastic volatility. <i>Mathematics and Financial Economics</i> , 2020, 14, 699-724.	1.0	13
20	Pairs trading with illiquidity and position limits. <i>Journal of Industrial and Management Optimization</i> , 2020, 16, 2991-3009.	0.8	1
21	Simulation-based Value-at-Risk for nonlinear portfolios. <i>Quantitative Finance</i> , 2019, 19, 1639-1658.	0.9	9
22	Time-Consistent Mean-Variance Pairs-Trading Under Regime-Switching Cointegration. <i>SIAM Journal on Financial Mathematics</i> , 2019, 10, 632-665.	0.7	14
23	Deep-Learning Solution to Portfolio Selection with Serially-Dependent Returns. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	2
24	Open-loop equilibrium strategy for mean-variance portfolio problem under stochastic volatility. <i>Automatica</i> , 2019, 107, 211-223.	3.0	30
25	Stochastic Volatility Asymptotics for Optimal Subsistence Consumption and Investment with Bankruptcy. <i>SIAM Journal on Financial Mathematics</i> , 2019, 10, 977-1005.	0.7	11
26	A linear programming model for selection of sparse high-dimensional multiperiod portfolios. <i>European Journal of Operational Research</i> , 2019, 273, 754-771.	3.5	36
27	Time-consistent mean-variance hedging of an illiquid asset with a cointegrated liquid asset. <i>Finance Research Letters</i> , 2019, 29, 184-192.	3.4	5
28	Robust dynamic pairs trading with cointegration. <i>Operations Research Letters</i> , 2018, 46, 225-232.	0.5	10
29	Time-Consistent Mean-Variance Pairs-Trading Under Regime-Switching Cointegration. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	0
30	Time-Consistent Mean-Variance Reinsurance-Investment Problems Under Unbounded Random Parameters: BSDE and Uniqueness. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	4
31	Dynamic safety first expected utility model. <i>European Journal of Operational Research</i> , 2018, 271, 141-154.	3.5	6
32	Optimal investment for insurers with correlation risk: risk aversion and investment horizon. <i>IMA Journal of Management Mathematics</i> , 2018, 29, 207-227.	1.1	8
33	Managing Mortality Risk With Longevity Bonds When Mortality Rates Are Cointegrated. <i>Journal of Risk and Insurance</i> , 2017, 84, 987-1023.	1.0	19
34	Option Pricing with Threshold Mean Reversion. <i>Journal of Futures Markets</i> , 2017, 37, 107-131.	0.9	14
35	Big Data Challenges of High-Dimensional Continuous-Time Mean-Variance Portfolio Selection and a Remedy. <i>Risk Analysis</i> , 2017, 37, 1532-1549.	1.5	36
36	Variance swaps under the threshold Ornstein-Uhlenbeck model. <i>Applied Stochastic Models in Business and Industry</i> , 2017, 33, 507-521.	0.9	2

#	ARTICLE	IF	CITATIONS
37	Dual-curve Hull-White interest rate model with stochastic volatility. Japan Journal of Industrial and Applied Mathematics, 2017, 34, 711-745.	0.5	0
38	VIX Forecast Under Different Volatility Specifications. Asia-Pacific Financial Markets, 2017, 24, 131-148.	1.3	0
39	FFT network for interest rate derivatives with Lévy processes. Japan Journal of Industrial and Applied Mathematics, 2017, 34, 675-710.	0.5	1
40	Bayesian Option Pricing Framework with Stochastic Volatility for FX Data. Risks, 2016, 4, 51.	1.3	1
41	Non-zero-sum reinsurance games subject to ambiguous correlations. Operations Research Letters, 2016, 44, 578-586.	0.5	17
42	Demand for longevity securities under relative performance concerns: Stochastic differential games with cointegration. Insurance: Mathematics and Economics, 2016, 71, 353-366.	0.7	15
43	Robust non-zero-sum stochastic differential reinsurance game. Insurance: Mathematics and Economics, 2016, 68, 169-177.	0.7	34
44	Option Pricing with Ambiguous Correlation and Fast Mean-reverting Volatilities. , 2016, , .		0
45	Portfolio Optimization with Ambiguous Correlation and Stochastic Volatilities. SIAM Journal on Control and Optimization, 2016, 54, 2309-2338.	1.1	69
46	Resolution of Degeneracy in Merton's Portfolio Problem. SIAM Journal on Financial Mathematics, 2016, 7, 786-811.	0.7	22
47	Commodity derivatives pricing with cointegration and stochastic covariances. European Journal of Operational Research, 2015, 246, 476-486.	3.5	19
48	Dynamic cointegrated pairs trading: Mean-variance time-consistent strategies. Journal of Computational and Applied Mathematics, 2015, 290, 516-534.	1.1	31
49	Robust investment-reinsurance optimization with multiscale stochastic volatility. Insurance: Mathematics and Economics, 2015, 62, 245-256.	0.7	53
50	Variance swap with mean reversion, multifactor stochastic volatility and jumps. European Journal of Operational Research, 2015, 245, 571-580.	3.5	36
51	Longevity bond pricing under the threshold CIR model. Finance Research Letters, 2015, 15, 195-207.	3.4	3
52	Portfolio Optimization with Ambiguous Correlation and Stochastic Volatilities. SSRN Electronic Journal, 2014, , .	0.4	6
53	Mean-variance asset-liability management with asset correlation risk and insurance liabilities. Insurance: Mathematics and Economics, 2014, 59, 300-310.	0.7	28
54	Optimal Investment for Insurers with the Extended CIR Interest Rate Model. Abstract and Applied Analysis, 2014, 2014, 1-12.	0.3	4

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55	Analytical pricing of discrete arithmetic Asian options with mean reversion and jumps. <i>Journal of Banking and Finance</i> , 2014, 44, 130-140.	1.4	22
56	Mean-variance portfolio selection with correlation risk. <i>Journal of Computational and Applied Mathematics</i> , 2014, 263, 432-444.	1.1	30
57	Time-consistent mean-variance hedging of longevity risk: Effect of cointegration. <i>Insurance: Mathematics and Economics</i> , 2014, 56, 56-67.	0.7	30
58	Stochastic Skew in the Interest Rate Cap Market. <i>Journal of Futures Markets</i> , 2014, 34, 1146-1169.	0.9	1
59	Optimal investment for an insurer with cointegrated assets: CRRA utility. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 52-64.	0.7	24
60	CEV asymptotics of American options. <i>Journal of Mathematical Analysis and Applications</i> , 2013, 403, 451-463.	0.5	17
61	Valuation of stock loans using exponential phase-type Lévy models. <i>Applied Mathematics and Computation</i> , 2013, 222, 275-289.	1.4	13
62	Mean-variance principle of managing cointegrated risky assets and random liabilities. <i>Operations Research Letters</i> , 2013, 41, 98-106.	0.5	27
63	Currency option pricing with Wishart process. <i>Journal of Computational and Applied Mathematics</i> , 2013, 238, 156-170.	1.1	19
64	Homotopy Analysis Method for Boundary-Value Problem of Turbo Warrant Pricing under Stochastic Volatility. <i>Abstract and Applied Analysis</i> , 2013, 2013, 1-5.	0.3	3
65	A closed-form solution to American options under general diffusion processes. <i>Quantitative Finance</i> , 2012, 12, 725-737.	0.9	20
66	Mean-variance asset-liability management: Cointegrated assets and insurance liability. <i>European Journal of Operational Research</i> , 2012, 223, 785-793.	3.5	53
67	Roy's Safety-First Portfolio Principle in Financial Risk Management of Disastrous Events. <i>Risk Analysis</i> , 2012, 32, 1856-1872.	1.5	32
68	Structural model of credit migration. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 3477-3490.	0.7	6
69	Stochastic volatility asymptotics of stock loans: Valuation and optimal stopping. <i>Journal of Mathematical Analysis and Applications</i> , 2012, 394, 337-346.	0.5	22
70	Lévy betas: Static hedging with index futures. <i>Journal of Futures Markets</i> , 2012, 32, 1034-1059.	0.9	1
71	Efficient Options Pricing Using the Fast Fourier Transform. , 2012, , 579-604.		35
72	An FFT-network for Lévy option pricing. <i>Journal of Banking and Finance</i> , 2011, 35, 988-999.	1.4	34

#	ARTICLE	IF	CITATIONS
73	Asymptotic expansion for pricing options for a mean-reverting asset with multiscale stochastic volatility. <i>Operations Research Letters</i> , 2011, 39, 289-295.	0.5	15
74	Optimal dividends and bankruptcy procedures: Analysis of the Ornstein-Uhlenbeck process. <i>Journal of Computational and Applied Mathematics</i> , 2011, 236, 150-166.	1.1	9
75	An artificial boundary method for the Hull-White model of American interest rate derivatives. <i>Applied Mathematics and Computation</i> , 2011, 217, 4627-4643.	1.4	8
76	Mean-variance portfolio selection of cointegrated assets. <i>Journal of Economic Dynamics and Control</i> , 2011, 35, 1369-1385.	0.9	79
77	Currency option pricing: Mean reversion and multiscale stochastic volatility. <i>Journal of Futures Markets</i> , 2010, 30, 938-956.	0.9	8
78	Valuing American options under the CEV model by Laplace-Carson transforms. <i>Operations Research Letters</i> , 2010, 38, 474-481.	0.5	29
79	Estimating default barriers from market information. <i>Quantitative Finance</i> , 2009, 9, 187-196.	0.9	25
80	Option pricing with mean reversion and stochastic volatility. <i>European Journal of Operational Research</i> , 2009, 197, 179-187.	3.5	77
81	Valuation of Discrete Dynamic Fund Protection Under Lévy Processes. <i>North American Actuarial Journal</i> , 2009, 13, 202-216.	0.8	9
82	Quanto Pre-washing for Jump Diffusion Models. , 2009, , .		0
83	Path-dependent currency options with mean reversion. <i>Journal of Futures Markets</i> , 2008, 28, 275-293.	0.9	19
84	Structural models of corporate bond pricing with maximum likelihood estimation. <i>Journal of Empirical Finance</i> , 2008, 15, 751-777.	0.9	32
85	An Artificial Boundary Method for American Option Pricing under the CEV Model. <i>SIAM Journal on Numerical Analysis</i> , 2008, 46, 2183-2209.	1.1	34
86	Turbo warrants under stochastic volatility. <i>Quantitative Finance</i> , 2008, 8, 739-751.	0.9	22
87	Analytical Valuation of Turbo Warrants under Double Exponential Jump Diffusion. <i>Journal of Derivatives</i> , 2008, 15, 61-73.	0.1	5
88	Data mining of resilience indicators. <i>IIE Transactions</i> , 2007, 39, 617-627.	2.1	12
89	Reduced-form Models with Regime Switching: An Empirical Analysis for Corporate Bonds. <i>Asia-Pacific Financial Markets</i> , 2007, 14, 229-253.	1.3	3
90	Lookback options and dynamic fund protection under multiscale stochastic volatility. <i>Insurance: Mathematics and Economics</i> , 2007, 40, 357-385.	0.7	27

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91	Analytical Valuation of Turbo Warrants Under Double Exponential Jump Diffusion. SSRN Electronic Journal, 2006, , .	0.4	1
92	Turbo Warrants Under Stochastic Volatility. SSRN Electronic Journal, 2006, , .	0.4	4
93	QUANTO LOOKBACK OPTIONS. Mathematical Finance, 2004, 14, 445-467.	0.9	28
94	Geometric Asian options: valuation and calibration with stochastic volatility. Quantitative Finance, 2004, 4, 301-314.	0.9	37
95	Sub-Replication and Replenishing Premium: Efficient Pricing of Multi-State Lookbacks. Review of Derivatives Research, 2003, 6, 83-106.	0.6	20
96	Multi-Asset barrier options and occupation time derivatives. Applied Mathematical Finance, 2003, 10, 245-266.	0.8	13
97	Jump Diffusion Models for Risky Debts: Quality Spread Differentials. International Journal of Theoretical and Applied Finance, 2003, 06, 655-662.	0.2	3
98	Pricing Algorithms of Multivariate Path Dependent Options. Journal of Complexity, 2001, 17, 773-794.	0.7	7
99	Option Pricing with Mean Reversion and Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	3
100	Big Data Challenges of High-Dimensional Continuous-Time Mean-Variance Portfolio Selection and a Remedy. SSRN Electronic Journal, 0, , .	0.4	0
101	Robust Mean-Variance Portfolio Selection with State-Dependent Ambiguity and Risk Aversion: A Closed-loop Approach. SSRN Electronic Journal, 0, , .	0.4	1
102	Robust control in a rough environment. Quantitative Finance, 0, , 1-20.	0.9	1
103	Robust Time-Inconsistent Stochastic Linear-Quadratic Control: An Open-Loop Approach. SSRN Electronic Journal, 0, , .	0.4	4
104	LASSO-Based Simulation for High-Dimensional Multi-Period Portfolio Optimization. SSRN Electronic Journal, 0, , .	0.4	1
105	Estimating Jump Diffusion Structural Credit Risk Models. SSRN Electronic Journal, 0, , .	0.4	4
106	A Closed-Form Solution to American Options under General Diffusions. SSRN Electronic Journal, 0, , .	0.4	1
107	Efficient Options Pricing Using the Fast Fourier Transform. SSRN Electronic Journal, 0, , .	0.4	5
108	Combined Estimation-Optimization (CEO) Approach for High Dimensional Portfolio Selection. SSRN Electronic Journal, 0, , .	0.4	0

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109	Robust Non-Zero-Sum Stochastic Differential Investment-Reinsurance Game. SSRN Electronic Journal, 0, , .	0.4	0
110	Stochastic Volatility Asymptotics for Optimal Subsistence Consumption and Investment with Bankruptcy. SSRN Electronic Journal, 0, , .	0.4	0
111	Trading with Path-Dependent Effect: A Continuous-Time Cointegration Perspective. SSRN Electronic Journal, 0, , .	0.4	0
112	Optimal Retirement Problem Under Partial Information. SSRN Electronic Journal, 0, , .	0.4	0
113	Variance reduction for risk measures with importance sampling in nested simulation. Quantitative Finance, 0, , 1-17.	0.9	1
114	Time-consistent mean-variance reinsurance-investment problem with long-range dependent mortality rate. Scandinavian Actuarial Journal, 0, , 1-30.	1.0	3