Tim Siu Tang Leung

List of Publications by Year
in descending order

#	Article	IF	Citations
1	ACCOUNTING FOR RISK AVERSION, VESTING, JOB TERMINATION RISK AND MULTIPLE EXERCISES IN VALUATION OF EMPLOYEE STOCK OPTIONS. Mathematical Finance, 2009, 19, 99-128.	0.9	86
2	OPTIMAL MEAN REVERSION TRADING WITH TRANSACTION COSTS AND STOP-LOSS EXIT. International Journal of Theoretical and Applied Finance, 2015, 18, 1550020.	0.2	86
3	The golden target: analyzing the tracking performance of leveraged gold ETFs. Studies in Economics and Finance, 2015, 32, 278-297.	1.2	36
4	Implied Volatility of Leveraged ETF Options. Applied Mathematical Finance, 2015, 22, 162-188.	0.8	29
5	Speculative Futures Trading under Mean Reversion. Asia-Pacific Financial Markets, 2016, 23, 281-304.	1.3	29
6	Exponential Hedging with Optimal Stopping and Application to Employee Stock Option Valuation. SIAM Journal on Control and Optimization, 2009, 48, 1422-1451.	1.1	28
7	Stochastic modeling and fair valuation of drawdown insurance. Insurance: Mathematics and Economics, 2013, 53, 840-850.	0.7	28
8	Optimal Multiple Trading Times Under the Exponential OU Model with Transaction Costs. Stochastic Models, 2015, 31, 554-587.	0.3	26
9	Optimal Timing to Purchase Options. SIAM Journal on Financial Mathematics, 2011, 2, 768-793.	0.7	24
10	Constructing cointegrated cryptocurrency portfolios for statistical arbitrage. Studies in Economics and Finance, 2019, 36, 581-599.	1.2	23
11	Understanding the Tracking Errors of Commodity Leveraged ETFs. Fields Institute Communications, 2015, , 39-63.	0.6	23
12	An optimal multiple stopping approach to infrastructure investment decisions. Journal of Economic Dynamics and Control, 2015, 53, 251-267.	0.9	22
13	American step-up and step-down default swaps under LÃ©vy models. Quantitative Finance, 2013, 13, 137-157.	0.9	20
14	RISK PREMIA AND OPTIMAL LIQUIDATION OF CREDIT DERIVATIVES. International Journal of Theoretical and Applied Finance, 2012, 15, 1250059.	0.2	19
15	Accounting for risk aversion in derivatives purchase timing. Mathematics and Financial Economics, 2012, 6, 363-386.	1.0	18
16	Pricing derivatives with counterparty risk and collateralization: A fixed point approach. European Journal of Operational Research, 2016, 249, 525-539.	3.5	17
17	Forward indifference valuation of American options. Stochastics, 2012, 84, 741-770.	0.6	16
18	Default swap games driven by spectrally negative LÃ©vy processes. Stochastic Processes and Their Applications, 2013, 123, 347-384.	0.4	16

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19	Leveraged exchange-traded funds: admissible leverage and risk horizon. Journal of Investment Strategies, 2012, 2, 39-61.	0.1	15
20	AN ANALYTIC RECURSIVE METHOD FOR OPTIMAL MULTIPLE STOPPING: CANADIZATION AND PHASE-TYPE FITTING. International Journal of Theoretical and Applied Finance, 2015, 18, 1550032.	0.2	14
21	Optimal mean-reverting spread trading: nonlinear integral equation approach. Annals of Finance, 2017, 13, 181-203.	0.3	14
22	Optimal dynamic pairs trading of futures under a two-factor mean-reverting model. International Journal of Financial Engineering, 2018, 05, 1850027.	0.2	14
23	A stochastic control approach to managed futures portfolios. International Journal of Financial Engineering, 2019, 06, 1950005.	0.2	14
24	LEVERAGED ETF IMPLIED VOLATILITIES FROM ETF DYNAMICS. Mathematical Finance, 2017, 27, 1035-1068.	0.9	13
25	Financial time series analysis and forecasting with Hilbertâ€“Huang transform feature generation and machine learning. Applied Stochastic Models in Business and Industry, 2021, 37, 993-1016.	0.9	13
26	Optimal static quadratic hedging. Quantitative Finance, 2016, 16, 1341-1355.	0.9	12
27	Optimal dynamic basis trading. Annals of Finance, 2019, 15, 307-335.	0.3	12
28	Credit derivatives and risk aversion. Advances in Econometrics, 2008, , 275-291.	0.2	11
29	Optimal Timing for Mean Reversion Trading. SSRN Electronic Journal, 0, , .	0.4	11
30	Optimal derivative liquidation timing under path-dependent risk penalties. Journal of Financial Engineering, 2015, 02, 1550004.	0.5	11
31	Sparse mean-reverting portfolios via penalized likelihood optimization. Automatica, 2020, 111, 108651.	3.0	11
32	Optimal startingâ€“stopping and switching of a CIR process with fixed costs. Risk and Decision Analysis, 2014, 5, 149-161.	0.4	10
33	Optimal Multiple Trading Times Under the Exponential OU Model with Transaction Costs. SSRN Electronic Journal, 2014, , .	0.4	9
34	Optimal Starting-Stopping and Switching of a CIR Process with Fixed Costs. SSRN Electronic Journal, 2014, , .	0.4	9
35	A Markov-modulated stochastic control problem with optimal multiple stopping with application to finance. , 2010, , .		8
36	Optimal Timing to Trade along a Randomized Brownian Bridge. International Journal of Financial Studies, 2018, 6, 75.	1.1	8

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37	Accounting for Risk Aversion in Derivatives Purchase Timing. SSRN Electronic Journal, 2012, , .	0.4	7
38	Implied Volatility of Leveraged ETF Options. SSRN Electronic Journal, 2012, , .	0.4	7
39	Understanding the non-convergence of agricultural futures via stochastic storage costs and timing options. Journal of Commodity Markets, 2017, 6, 32-49.	0.9	7
40	Dynamic Index Tracking and Risk Exposure Control Using Derivatives. Applied Mathematical Finance, 2018, 25, 180-212.	0.8	7
41	Risk Premia and Optimal Liquidation of Defaultable Securities. SSRN Electronic Journal, 0, , .	0.4	7
42	Optimal dynamic futures portfolio in a regime-switching market framework. International Journal of Financial Engineering, 2019, 06, 1950034.	0.2	6
43	The Carrollâ€"Hung method for component reliability mapping in aircraft maintenance. Quality and Reliability Engineering International, 2007, 23, 137-154.	1.4	5
44	Outperformance portfolio optimization via the equivalence of pure and randomized hypothesis testing. Finance and Stochastics, 2013, 17, 839-870.	0.7	5
45	Optimal Multiple Stopping with Negative Discount Rate and Random Refraction Times under LÃ©vy Models. SIAM Journal on Control and Optimization, 2015, 53, 2373-2405.	1.1	5
46	Optimal execution of limit and market orders with trade director, speed limiter, and fill uncertainty. International Journal of Financial Engineering, 2017, 04, 1750020.	0.2	5
47	Optimal trading of a basket of futures contracts. Annals of Finance, 2020, 16, 253-280.	0.3	5
48	ESO Valuation with Job Termination Risk and Jumps in Stock Price. SIAM Journal on Financial Mathematics, 2015, 6, 487-516.	0.7	4
49	Impact of risk aversion and belief heterogeneity on trading of defaultable claims. Annals of Operations Research, 2016, 243, 117-146.	2.6	4
50	A Relaxed Optimization Approach for Cardinality-Constrained Portfolios. , 2019, , .		4
51	Optimal risk-averse timing of an asset sale: trending versus mean-reverting price dynamics. Annals of Finance, 2019, 15, 1-28.	0.3	4
52	American Step-Up and Step-Down Credit Default Swaps Under Levy Models. SSRN Electronic Journal, 0, , .	0.4	4
53	An Optimal Multiple Stopping Approach to Infrastructure Investment Decisions. SSRN Electronic Journal, 0, , .	0.4	3
54	Asynchronous ADRs: overnight vs intraday returns and trading strategies. Studies in Economics and Finance, 2017, 34, 580-596.	1.2	3

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55	LONG-TERM GROWTH RATE OF EXPECTED UTILITY FOR LEVERAGED ETFs: MARTINGALE EXTRACTION APPROACH. International Journal of Theoretical and Applied Finance, 2017, 20, 1750037.	0.2	3
56	Timing options for a startup with early termination and competition risks. Risk and Decision Analysis, 2017, 6, 151-166.	0.4	3
57	MEAN REVERSION TRADING WITH SEQUENTIAL DEADLINES AND TRANSACTION COSTS. International Journal of Theoretical and Applied Finance, 2018, 21, 1850004.	0.2	3
58	Mean Reverting Portfolios via Penalized OU-Likelihood Estimation. , 2018, , .		3
59	Constructing Cointegrated Cryptocurrency Portfolios for Statistical Arbitrage. SSRN Electronic Journal, 2018, , .	0.4	3
60	Optimal Trading with a Trailing Stop. Applied Mathematics and Optimization, 2021, 83, 669-698.	0.8	3
61	Adaptive complementary ensemble EMD and energy-frequency spectra of cryptocurrency prices. International Journal of Financial Engineering, 2022, 09, .	0.2	3
62	An Analytic Recursive Method for Optimal Multiple Stopping: Canadization and Phase-Type Fitting. SSRN Electronic Journal, 0, , .	0.4	3
63	Optimal Derivative Liquidation Timing Under Path-Dependent Risk Penalties. SSRN Electronic Journal, 0, , .	0.4	3
64	Accounting for earnings announcements in the pricing of equity options. Journal of Financial Engineering, 2014, 01, 1450031.	0.5	2
65	The Golden Target: Analyzing the Tracking Performance of Leveraged Gold ETFs. SSRN Electronic Journal, 2015, , .	0.4	2
66	Forward Indifference Valuation of American Options. SSRN Electronic Journal, 0, , .	0.4	2
67	Explicit Solutions to Optimal Risk-Averse Trading of Defaultable Bonds Under Heterogeneous Beliefs. SSRN Electronic Journal, 0, , .	0.4	2
68	Multiscale Decomposition and Spectral Analysis of Sector ETF Price Dynamics. Journal of Risk and Financial Management, 2021, 14, 464.	1.1	2
69	Speculative Futures Trading Under Mean Reversion. SSRN Electronic Journal, 0, , .	0.4	2
70	On the efficacy of optimized exit rule for mean reversion trading. International Journal of Financial Engineering, 2020, 07, 2050024.	0.2	2
71	Leveraged ETF Implied Volatilities from ETF Dynamics. SSRN Electronic Journal, 0, , .	0.4	1
72	Understanding the Tracking Errors of Commodity Leveraged ETFs. SSRN Electronic Journal, 0, , .	0.4	1

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73	Optimal Static Quadratic Hedging. SSRN Electronic Journal, 0, , .	0.4	1
74	A Relaxed Optimization Approach for Cardinality-Constrained Portfolio Optimization. SSRN Electronic Journal, 0, , .	0.4	1
75	OPTIMAL DYNAMIC FUTURES PORTFOLIO UNDER A MULTIFACTOR GAUSSIAN FRAMEWORK. International Journal of Theoretical and Applied Finance, 2021, 24, 2150028.	0.2	1
76	Pricing Derivatives with Counterparty Risk and Collateralization: A Fixed Point Approach. SSRN Electronic Journal, 0, , .	0.4	1
77	Optimal Dynamic Basis Trading. SSRN Electronic Journal, 0, , .	0.4	1
78	Sparse Mean-Reverting Portfolios Via Penalized Likelihood Optimization. SSRN Electronic Journal, 0, , .	0.4	1
79	An Optimal Timing Approach to Option Portfolio Risk Management. , 2013, , 391-404.		1
80	Optimal Multiple Stopping with Negative Discount Rate and Random Refraction Times under Levy Models. SSRN Electronic Journal, 0, , .	0.4	1
81	Tracking VIX with VIX Futures: Portfolio Construction and Performance. SSRN Electronic Journal, 0, , .	0.4	1
82	Optimal Trading of a Basket of Futures Contracts. SSRN Electronic Journal, 0, , .	0.4	1
83	A TOP-DOWN APPROACH FOR THE MULTIPLE EXERCISES AND VALUATION OF EMPLOYEE STOCK OPTIONS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050004.	0.2	1
84	Financial Time Series Analysis and Forecasting with HHT Feature Generation and Machine Learning. SSRN Electronic Journal, 0, , .	0.4	1
85	An Optimal Timing Approach to Option Portfolio Risk Management. , 0, , .		1
86	Employee Stock Options: Accounting for Optimal Hedging, Suboptimal Exercises, and Contractual Restrictions. SSRN Electronic Journal, 2010, , .	0.4	0
87	Generalized Hypothesis Testing and Maximizing the Success Probability in Financial Markets. SSRN Electronic Journal, 2011, , .	0.4	0
88	Sequential static-Dynamic Hedging for Long-term Derivatives. Procedia Computer Science, 2012, 9, 1211-1218.	1.2	0
89	Employee Stock Option Valuation under Levy Models. SSRN Electronic Journal, 2013, , .	0.4	0
90	Optimal Mean-Reverting Spread Trading: Nonlinear Integral Equation Approach. SSRN Electronic Journal, 2016, , .	0.4	0

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91	Timing Options for a Startup with Early Termination and Competition Risks. SSRN Electronic Journal, 2016, , .	0.4	0
92	Price Dynamics of Leveraged ETFs. SpringerBriefs in Quantitative Finance, 2016, , 7-35.	0.8	0
93	Options on Leveraged ETFs. SpringerBriefs in Quantitative Finance, 2016, , 51-88.	0.8	0
94	Optimal Timing to Trade Along a Randomized Brownian Bridge. SSRN Electronic Journal, 2017, , .	0.4	0
95	Dynamic Index Tracking and Risk Exposure Control Using Derivatives. SSRN Electronic Journal, 0, , .	0.4	0
96	Optimal Trading with a Trailing Stop. SSRN Electronic Journal, 0, , .	0.4	0
97	Fast and Precautious: Order Controls for Trade Execution. SSRN Electronic Journal, 0, , .	0.4	0
98	A Stochastic Control Approach to Managed Futures Portfolios. SSRN Electronic Journal, 2018, , .	0.4	0
99	Optimal Dynamic Pairs Trading of Futures Under a Two-Factor Mean-Reverting Model. SSRN Electronic Journal, 0, , .	0.4	0
100	EFFORT EXPENDITURE FOR CASH FLOW IN A MEAN-FIELD EQUILIBRIUM. International Journal of Theoretical and Applied Finance, 2019, 22, 1950014.	0.2	0
101	How to mine gold without digging. International Journal of Financial Engineering, 2019, 06, 1950009.	0.2	0
102	A Stochastic Control Approach to Futures Trading with Regime Switching. , 2020, , .		0
103	Adaptive Complementary Ensemble EMD and Energy-Frequency Spectra of Cryptocurrency Prices. SSRN Electronic Journal, 0, , .	0.4	0
104	Optimal Dynamic Futures Portfolios Under a Multiscale Central Tendency Ornstein-Uhlenbeck Model. , 2021, , .		0
105	Impact of Risk Aversion and Belief Heterogeneity on Trading of Defaultable Claims. SSRN Electronic Journal, 0, , .	0.4	0
106	Understanding the Non-Convergence of Agricultural Futures Via Stochastic Storage Costs and Timing Options. SSRN Electronic Journal, 0, , .	0.4	0
107	Optimal Risk-Averse Timing of an Asset Sale: Trending vs Mean-Reverting Price Dynamics. SSRN Electronic Journal, 0, , .	0.4	0
108	Optimal Execution of Limit and Market Orders with Trade Director, Speed Limiter, and Fill Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0

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109	Long-Term Growth Rate of Expected Utility for Leveraged ETFs: Martingale Extraction Approach. SSRN Electronic Journal, 0, , .	0.4	0
110	Effort Expenditure for Cash Flow in a Mean-Field Equilibrium. SSRN Electronic Journal, 0, , .	0.4	0
111	How to Mine Gold Without Digging. SSRN Electronic Journal, 0, , .	0.4	0
112	Mean Reverting Portfolios via Penalized OU-Likelihood Estimation. SSRN Electronic Journal, 0, , .	0.4	0
113	Mean Reversion Trading with Sequential Deadlines and Transaction Costs. SSRN Electronic Journal, 0, , .	0.4	0
114	Optimal Dynamic Futures Portfolio in a Regime-Switching Market Framework. SSRN Electronic Journal, 0, , .	0.4	0
115	A Top-Down Approach for the Multiple Exercises and Valuation of Employee Stock Options. SSRN Electronic Journal, 0, , .	0.4	0
116	Optimal Dynamic Futures Portfolios Under a Multiscale Central Tendency Ornstein-Uhlenbeck Model. SSRN Electronic Journal, 0, , .	0.4	0
117	Energy-Frequency Spectrum for Financial Time Series via Complementary Ensemble EMD. SSRN Electronic Journal, 0, , .	0.4	0
118	Constrained dynamic futures portfolios with stochastic basis. Annals of Finance, 0, , 1.	0.3	0
119	Tracking VIX with VIX Futures: Portfolio Construction and Performance. World Scientific Handbook in Financial Economics Series, 2020, , 557-596.	0.1	0