

Tim Siu Tang Leung

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

82

papers

540

citations

12

h-index

19

g-index

126

ext. papers

836

ext. citations

1.1

avg, IF

4.57

L-index

#	Paper	IF	Citations
82	ACCOUNTING FOR RISK AVERSION, VESTING, JOB TERMINATION RISK AND MULTIPLE EXERCISES IN VALUATION OF EMPLOYEE STOCK OPTIONS. <i>Mathematical Finance</i> , 2009 , 19, 99-128	2.3	66
81	OPTIMAL MEAN REVERSION TRADING WITH TRANSACTION COSTS AND STOP-LOSS EXIT. <i>International Journal of Theoretical and Applied Finance</i> , 2015 , 18, 1550020	0.5	55
80	The golden target: analyzing the tracking performance of leveraged gold ETFs. <i>Studies in Economics and Finance</i> , 2015 , 32, 278-297	1.3	24
79	Exponential Hedging with Optimal Stopping and Application to Employee Stock Option Valuation. <i>SIAM Journal on Control and Optimization</i> , 2009 , 48, 1422-1451	1.9	23
78	Stochastic modeling and fair valuation of drawdown insurance. <i>Insurance: Mathematics and Economics</i> , 2013 , 53, 840-850	1.5	21
77	Implied Volatility of Leveraged ETF Options. <i>Applied Mathematical Finance</i> , 2015 , 22, 162-188	0.9	18
76	An optimal multiple stopping approach to infrastructure investment decisions. <i>Journal of Economic Dynamics and Control</i> , 2015 , 53, 251-267	1.3	16
75	American step-up and step-down default swaps under Lévy models. <i>Quantitative Finance</i> , 2013 , 13, 137-157	1.5	15
74	Default swap games driven by spectrally negative Lévy processes. <i>Stochastic Processes and Their Applications</i> , 2013 , 123, 347-384	1.1	15
73	Speculative Futures Trading under Mean Reversion. <i>Asia-Pacific Financial Markets</i> , 2016 , 23, 281-304	0.9	14
72	Optimal Timing to Purchase Options. <i>SIAM Journal on Financial Mathematics</i> , 2011 , 2, 768-793	1.4	14
71	Optimal Mean Reversion Trading. <i>Journal of Hand Surgery Asian-Pacific Volume</i> , 2016 ,	0.5	14
70	Optimal Multiple Trading Times Under the Exponential OU Model with Transaction Costs. <i>Stochastic Models</i> , 2015 , 31, 554-587	0.5	12
69	AN ANALYTIC RECURSIVE METHOD FOR OPTIMAL MULTIPLE STOPPING: CANADIZATION AND PHASE-TYPE FITTING. <i>International Journal of Theoretical and Applied Finance</i> , 2015 , 18, 1550032	0.5	12
68	Accounting for risk aversion in derivatives purchase timing. <i>Mathematics and Financial Economics</i> , 2012 , 6, 363-386	1	12
67	Constructing cointegrated cryptocurrency portfolios for statistical arbitrage. <i>Studies in Economics and Finance</i> , 2019 , 36, 581-599	1.3	11
66	Pricing derivatives with counterparty risk and collateralization: A fixed point approach. <i>European Journal of Operational Research</i> , 2016 , 249, 525-539	5.6	10

65	Forward indifference valuation of American options. <i>Stochastics</i> , 2012 , 84, 741-770	0.6	10
64	RISK PREMIA AND OPTIMAL LIQUIDATION OF CREDIT DERIVATIVES. <i>International Journal of Theoretical and Applied Finance</i> , 2012 , 15, 1250059	0.5	10
63	Understanding the Tracking Errors of Commodity Leveraged ETFs. <i>Fields Institute Communications</i> , 2015 , 39-63	0.4	10
62	Optimal starting/Stopping and switching of a CIR process with fixed costs. <i>Risk and Decision Analysis</i> , 2014 , 5, 149-161	0.2	9
61	Leveraged exchange-traded funds: admissible leverage and risk horizon. <i>Journal of Investment Strategies</i> , 2012 , 2, 39-61	1	9
60	LEVERAGED ETF IMPLIED VOLATILITIES FROM ETF DYNAMICS. <i>Mathematical Finance</i> , 2017 , 27, 1035-1068	1.6	8
59	Credit derivatives and risk aversion. <i>Advances in Econometrics</i> , 2008 , 275-291	0.3	8
58	Leveraged Exchange-Traded Funds. <i>SpringerBriefs in Quantitative Finance</i> , 2016 ,	1	7
57	Optimal mean-reverting spread trading: nonlinear integral equation approach. <i>Annals of Finance</i> , 2017 , 13, 181-203	1	7
56	Optimal dynamic pairs trading of futures under a two-factor mean-reverting model. <i>International Journal of Financial Engineering</i> , 2018 , 05, 1850027	0.4	6
55	Optimal Timing to Trade along a Randomized Brownian Bridge. <i>International Journal of Financial Studies</i> , 2018 , 6, 75	1.7	6
54	A stochastic control approach to managed futures portfolios. <i>International Journal of Financial Engineering</i> , 2019 , 06, 1950005	0.4	5
53	Optimal dynamic basis trading. <i>Annals of Finance</i> , 2019 , 15, 307-335	1	5
52	Optimal static quadratic hedging. <i>Quantitative Finance</i> , 2016 , 16, 1341-1355	1.6	5
51	Optimal derivative liquidation timing under path-dependent risk penalties. <i>Journal of Financial Engineering</i> , 2015 , 02, 1550004		5
50	Optimal Multiple Stopping with Negative Discount Rate and Random Refraction Times under Lévy Models. <i>SIAM Journal on Control and Optimization</i> , 2015 , 53, 2373-2405	1.9	5
49	Sparse mean-reverting portfolios via penalized likelihood optimization. <i>Automatica</i> , 2020 , 111, 108651	5.7	4
48	Financial time series analysis and forecasting with Hilbert/Huang transform feature generation and machine learning. <i>Applied Stochastic Models in Business and Industry</i> ,	1.1	4

47	Understanding the non-convergence of agricultural futures via stochastic storage costs and timing options. <i>Journal of Commodity Markets</i> , 2017 , 6, 32-49	2.4	3
46	Optimal execution of limit and market orders with trade director, speed limiter, and fill uncertainty. <i>International Journal of Financial Engineering</i> , 2017 , 04, 1750020	0.4	3
45	Impact of risk aversion and belief heterogeneity on trading of defaultable claims. <i>Annals of Operations Research</i> , 2016 , 243, 117-146	3.2	3
44	Outperformance portfolio optimization via the equivalence of pure and randomized hypothesis testing. <i>Finance and Stochastics</i> , 2013 , 17, 839-870	1.9	3
43	Asynchronous ADRs: overnight vs intraday returns and trading strategies. <i>Studies in Economics and Finance</i> , 2017 , 34, 580-596	1.3	3
42	ESO Valuation with Job Termination Risk and Jumps in Stock Price. <i>SIAM Journal on Financial Mathematics</i> , 2015 , 6, 487-516	1.4	3
41	A Markov-modulated stochastic control problem with optimal multiple stopping with application to finance 2010 ,		3
40	The Carroll-Lung method for component reliability mapping in aircraft maintenance. <i>Quality and Reliability Engineering International</i> , 2007 , 23, 137-154	2.6	3
39	Dynamic Index Tracking and Risk Exposure Control Using Derivatives. <i>Applied Mathematical Finance</i> , 2018 , 25, 180-212	0.9	3
38	A Relaxed Optimization Approach for Cardinality-Constrained Portfolios 2019 ,		2
37	LONG-TERM GROWTH RATE OF EXPECTED UTILITY FOR LEVERAGED ETFs: MARTINGALE EXTRACTION APPROACH. <i>International Journal of Theoretical and Applied Finance</i> , 2017 , 20, 1750037	0.5	2
36	Optimal Multiple Trading Times Under the Exponential OU Model with Transaction Costs. <i>SSRN Electronic Journal</i> , 2014 ,	1	2
35	Implied Volatility of Leveraged ETF Options. <i>SSRN Electronic Journal</i> , 2012 ,	1	2
34	Optimal trading of a basket of futures contracts. <i>Annals of Finance</i> , 2020 , 16, 253-280	1	2
33	Optimal dynamic futures portfolio in a regime-switching market framework. <i>International Journal of Financial Engineering</i> , 2019 , 06, 1950034	0.4	2
32	Optimal risk-averse timing of an asset sale: trending versus mean-reverting price dynamics. <i>Annals of Finance</i> , 2019 , 15, 1-28	1	2
31	Optimal Trading with a Trailing Stop. <i>Applied Mathematics and Optimization</i> , 2021 , 83, 669-698	1.5	2
30	Constructing Cointegrated Cryptocurrency Portfolios for Statistical Arbitrage. <i>SSRN Electronic Journal</i> , 2018 ,	1	2

29	Timing options for a startup with early termination and competition risks. <i>Risk and Decision Analysis</i> , 2017 , 6, 151-166	0.2	1
28	MEAN REVERSION TRADING WITH SEQUENTIAL DEADLINES AND TRANSACTION COSTS. <i>International Journal of Theoretical and Applied Finance</i> , 2018 , 21, 1850004	0.5	1
27	Accounting for earnings announcements in the pricing of equity options. <i>Journal of Financial Engineering</i> , 2014 , 01, 1450031		1
26	Optimal Static Quadratic Hedging. <i>SSRN Electronic Journal</i> , 2015 ,	1	1
25	Leveraged ETF Implied Volatilities from ETF Dynamics. <i>SSRN Electronic Journal</i> , 2014 ,	1	1
24	Understanding the Tracking Errors of Commodity Leveraged ETFs. <i>SSRN Electronic Journal</i> , 2014 ,	1	1
23	An Optimal Multiple Stopping Approach to Infrastructure Investment Decisions. <i>SSRN Electronic Journal</i> , 2013 ,	1	1
22	Financial Time Series Analysis and Forecasting with HHT Feature Generation and Machine Learning. <i>SSRN Electronic Journal</i> ,	1	1
21	On the efficacy of optimized exit rule for mean reversion trading. <i>International Journal of Financial Engineering</i> , 2020 , 07, 2050024	0.4	1
20	Forward Indifference Valuation of American Options. <i>SSRN Electronic Journal</i> ,	1	1
19	Explicit Solutions to Optimal Risk-Averse Trading of Defaultable Bonds Under Heterogeneous Beliefs. <i>SSRN Electronic Journal</i> ,	1	1
18	American Step-Up and Step-Down Credit Default Swaps Under Levy Models. <i>SSRN Electronic Journal</i> ,	1	1
17	An Analytic Recursive Method for Optimal Multiple Stopping: Canadization and Phase-Type Fitting. <i>SSRN Electronic Journal</i> ,	1	1
16	Multiscale Decomposition and Spectral Analysis of Sector ETF Price Dynamics. <i>Journal of Risk and Financial Management</i> , 2021 , 14, 464	2.4	1
15	A TOP-DOWN APPROACH FOR THE MULTIPLE EXERCISES AND VALUATION OF EMPLOYEE STOCK OPTIONS. <i>International Journal of Theoretical and Applied Finance</i> , 2020 , 23, 2050004	0.5	1
14	Optimal Multiple Stopping with Negative Discount Rate and Random Refraction Times under Levy Models. <i>SSRN Electronic Journal</i> ,	1	1
13	Adaptive complementary ensemble EMD and energy-frequency spectra of cryptocurrency prices. <i>International Journal of Financial Engineering</i> , 2141008	0.4	1
12	A Relaxed Optimization Approach for Cardinality-Constrained Portfolio Optimization. <i>SSRN Electronic Journal</i> , 2018 ,	1	1

11	Mean Reverting Portfolios via Penalized OU-Likelihood Estimation 2018 ,		1
10	OPTIMAL DYNAMIC FUTURES PORTFOLIO UNDER A MULTIFACTOR GAUSSIAN FRAMEWORK. <i>International Journal of Theoretical and Applied Finance</i> , 2021 , 24, 2150028	0.5	1
9	An Optimal Timing Approach to Option Portfolio Risk Management 2013 , 391-404		0
8	EFFORT EXPENDITURE FOR CASH FLOW IN A MEAN-FIELD EQUILIBRIUM. <i>International Journal of Theoretical and Applied Finance</i> , 2019 , 22, 1950014	0.5	
7	How to mine gold without digging. <i>International Journal of Financial Engineering</i> , 2019 , 06, 1950009	0.4	
6	Sequential static-Dynamic Hedging for Long-term Derivatives. <i>Procedia Computer Science</i> , 2012 , 9, 1211-1218		
5	Credit Risk 2011 , 1-10		
4	Constrained dynamic futures portfolios with stochastic basis. <i>Annals of Finance</i> , 1		1
3	Tracking VIX with VIX Futures: Portfolio Construction and Performance. <i>World Scientific Handbook in Financial Economics Series</i> , 2020 , 557-596	0.2	
2	Price Dynamics of Leveraged ETFs. <i>SpringerBriefs in Quantitative Finance</i> , 2016 , 7-35		1
1	Options on Leveraged ETFs. <i>SpringerBriefs in Quantitative Finance</i> , 2016 , 51-88		1