Tim Siu Tang Leung

List of Publications by Year in Descending Order

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	Multiscale Decomposition and Spectral Analysis of Sector ETF Price Dynamics. *Journal of Risk and Financial Management*, **2021**, 14, 464	2.4	1
81	Optimal Trading with a Trailing Stop. *Applied Mathematics and Optimization*, **2021**, 83, 669-698	1.5	2
80	OPTIMAL DYNAMIC FUTURES PORTFOLIO UNDER A MULTIFACTOR GAUSSIAN FRAMEWORK. *International Journal of Theoretical and Applied Finance*, **2021**, 24, 2150028	0.5	1
79	On the efficacy of optimized exit rule for mean reversion trading. *International Journal of Financial Engineering*, **2020**, 07, 2050024	0.4	1
78	Tracking VIX with VIX Futures: Portfolio Construction and Performance. *World Scientific Handbook in Financial Economics Series*, **2020**, 557-596	0.2	
77	A TOP-DOWN APPROACH FOR THE MULTIPLE EXERCISES AND VALUATION OF EMPLOYEE STOCK OPTIONS. *International Journal of Theoretical and Applied Finance*, **2020**, 23, 2050004	0.5	1
76	Optimal trading of a basket of futures contracts. *Annals of Finance*, **2020**, 16, 253-280	1	2
75	Sparse mean-reverting portfolios via penalized likelihood optimization. *Automatica*, **2020**, 111, 108651	5.7	4
74	EFFORT EXPENDITURE FOR CASH FLOW IN A MEAN-FIELD EQUILIBRIUM. *International Journal of Theoretical and Applied Finance*, **2019**, 22, 1950014	0.5	
73	How to mine gold without digging. *International Journal of Financial Engineering*, **2019**, 06, 1950009	0.4	
72	A stochastic control approach to managed futures portfolios. *International Journal of Financial Engineering*, **2019**, 06, 1950005	0.4	5
71	A Relaxed Optimization Approach for Cardinality-Constrained Portfolios **2019**,		2
70	Optimal dynamic basis trading. *Annals of Finance*, **2019**, 15, 307-335	1	5
69	Constructing cointegrated cryptocurrency portfolios for statistical arbitrage. *Studies in Economics and Finance*, **2019**, 36, 581-599	1.3	11
68	Optimal dynamic futures portfolio in a regime-switching market framework. *International Journal of Financial Engineering*, **2019**, 06, 1950034	0.4	2
67	Optimal risk-averse timing of an asset sale: trending versus mean-reverting price dynamics. *Annals of Finance*, **2019**, 15, 1-28	1	2
66	MEAN REVERSION TRADING WITH SEQUENTIAL DEADLINES AND TRANSACTION COSTS. *International Journal of Theoretical and Applied Finance*, **2018**, 21, 1850004	0.5	1

65	A Relaxed Optimization Approach for Cardinality-Constrained Portfolio Optimization. *SSRN Electronic Journal*, **2018**,	1	1
64	Mean Reverting Portfolios via Penalized OU-Likelihood Estimation **2018**,		1
63	Optimal dynamic pairs trading of futures under a two-factor mean-reverting model. *International Journal of Financial Engineering*, **2018**, 05, 1850027	0.4	6
62	Constructing Cointegrated Cryptocurrency Portfolios for Statistical Arbitrage. *SSRN Electronic Journal*, **2018**,	1	2
61	Dynamic Index Tracking and Risk Exposure Control Using Derivatives. *Applied Mathematical Finance*, **2018**, 25, 180-212	0.9	3
60	Optimal Timing to Trade along a Randomized Brownian Bridge. *International Journal of Financial Studies*, **2018**, 6, 75	1.7	6
59	LEVERAGED ETF IMPLIED VOLATILITIES FROM ETF DYNAMICS. *Mathematical Finance*, **2017**, 27, 1035-1068	2.3	8
58	Understanding the non-convergence of agricultural futures via stochastic storage costs and timing options. *Journal of Commodity Markets*, **2017**, 6, 32-49	2.4	3
57	Optimal execution of limit and market orders with trade director, speed limiter, and fill uncertainty. *International Journal of Financial Engineering*, **2017**, 04, 1750020	0.4	3
56	Timing options for a startup with early termination and competition risks. *Risk and Decision Analysis* , **2017**, 6, 151-166	0.2	1
55	Asynchronous ADRs: overnight vs intraday returns and trading strategies. *Studies in Economics and Finance*, **2017**, 34, 580-596	1.3	3
54	LONG-TERM GROWTH RATE OF EXPECTED UTILITY FOR LEVERAGED ETFs: MARTINGALE EXTRACTION APPROACH. *International Journal of Theoretical and Applied Finance*, **2017**, 20, 1750037	0.5	2
53	Optimal mean-reverting spread trading: nonlinear integral equation approach. *Annals of Finance*, **2017**, 13, 181-203	1	7
52	Impact of risk aversion and belief heterogeneity on trading of defaultable claims. *Annals of Operations Research*, **2016**, 243, 117-146	3.2	3
51	Speculative Futures Trading under Mean Reversion. *Asia-Pacific Financial Markets*, **2016**, 23, 281-304	0.9	14
50	Optimal static quadratic hedging. *Quantitative Finance*, **2016**, 16, 1341-1355	1.6	5
49	Pricing derivatives with counterparty risk and collateralization: A fixed point approach. *European Journal of Operational Research*, **2016**, 249, 525-539	5.6	10
48	Leveraged Exchange-Traded Funds. *SpringerBriefs in Quantitative Finance*, **2016**,	1	7

47	Optimal Mean Reversion Trading. *journal of hand surgery Asian-Pacific volume, The*, **2016**,	0.5	14
46	Price Dynamics of Leveraged ETFs. *SpringerBriefs in Quantitative Finance*, **2016**, 7-35	1	
45	Options on Leveraged ETFs. *SpringerBriefs in Quantitative Finance*, **2016**, 51-88	1	
44	Optimal Multiple Trading Times Under the Exponential OU Model with Transaction Costs. *Stochastic Models*, **2015**, 31, 554-587	0.5	12
43	Optimal derivative liquidation timing under path-dependent risk penalties. *Journal of Financial Engineering*, **2015**, 02, 1550004		5
42	Optimal Multiple Stopping with Negative Discount Rate and Random Refraction Times under L�y Models. *SIAM Journal on Control and Optimization*, **2015**, 53, 2373-2405	1.9	5
41	AN ANALYTIC RECURSIVE METHOD FOR OPTIMAL MULTIPLE STOPPING: CANADIZATION AND PHASE-TYPE FITTING. *International Journal of Theoretical and Applied Finance*, **2015**, 18, 1550032	0.5	12
40	Optimal Static Quadratic Hedging. *SSRN Electronic Journal*, **2015**,	1	1
39	An optimal multiple stopping approach to infrastructure investment decisions. *Journal of Economic Dynamics and Control*, **2015**, 53, 251-267	1.3	16
38	Implied Volatility of Leveraged ETF Options. *Applied Mathematical Finance*, **2015**, 22, 162-188	0.9	18
37	The golden target: analyzing the tracking performance of leveraged gold ETFs. *Studies in Economics and Finance*, **2015**, 32, 278-297	1.3	24
36	ESO Valuation with Job Termination Risk and Jumps in Stock Price. *SIAM Journal on Financial Mathematics*, **2015**, 6, 487-516	1.4	3
35	OPTIMAL MEAN REVERSION TRADING WITH TRANSACTION COSTS AND STOP-LOSS EXIT. *International Journal of Theoretical and Applied Finance*, **2015**, 18, 1550020	0.5	55
34	Understanding the Tracking Errors of Commodity Leveraged ETFs. *Fields Institute Communications*, **2015**, 39-63	0.4	10
33	Accounting for earnings announcements in the pricing of equity options. *Journal of Financial Engineering*, **2014**, 01, 1450031		1
32	Leveraged ETF Implied Volatilities from ETF Dynamics. *SSRN Electronic Journal*, **2014**,	1	1
31	Understanding the Tracking Errors of Commodity Leveraged ETFs. *SSRN Electronic Journal*, **2014**,	1	1
30	Optimal starting�topping and switching of a CIR process with fixed costs. *Risk and Decision Analysis*, **2014**, 5, 149-161	0.2	9

29	Optimal Multiple Trading Times Under the Exponential OU Model with Transaction Costs. *SSRN Electronic Journal*, **2014**,	1	2
28	Stochastic modeling and fair valuation of drawdown insurance. *Insurance: Mathematics and Economics*, **2013**, 53, 840-850	1.5	21
27	Outperformance portfolio optimization via the equivalence of pure and randomized hypothesis testing. *Finance and Stochastics*, **2013**, 17, 839-870	1.9	3
26	American step-up and step-down default swaps under L�y models. *Quantitative Finance*, **2013**, 13, 137-157	1.6	15
25	Default swap games driven by spectrally negative L�y processes. *Stochastic Processes and Their Applications*, **2013**, 123, 347-384	1.1	15
24	An Optimal Multiple Stopping Approach to Infrastructure Investment Decisions. *SSRN Electronic Journal*, **2013**,	1	1
23	An Optimal Timing Approach to Option Portfolio Risk Management **2013**, 391-404		0
22	Sequential static-Dynamic Hedging for Long-term Derivatives. *Procedia Computer Science*, **2012**, 9, 1211-1218	1.6	
21	Accounting for risk aversion in derivatives purchase timing. *Mathematics and Financial Economics*, **2012**, 6, 363-386	1	12
20	Implied Volatility of Leveraged ETF Options. *SSRN Electronic Journal*, **2012**,	1	2
19	Forward indifference valuation of American options. *Stochastics*, **2012**, 84, 741-770	0.6	10
18	RISK PREMIA AND OPTIMAL LIQUIDATION OF CREDIT DERIVATIVES. *International Journal of Theoretical and Applied Finance*, **2012**, 15, 1250059	0.5	10
17	Leveraged exchange-traded funds: admissible leverage and risk horizon. *Journal of Investment Strategies*, **2012**, 2, 39-61	1	9
16	Credit Risk **2011**, 1-10		
15	Optimal Timing to Purchase Options. *SIAM Journal on Financial Mathematics*, **2011**, 2, 768-793	1.4	14
14	A Markov-modulated stochastic control problem with optimal multiple stopping with application to finance **2010**,		3
13	ACCOUNTING FOR RISK AVERSION, VESTING, JOB TERMINATION RISK AND MULTIPLE EXERCISES IN VALUATION OF EMPLOYEE STOCK OPTIONS. *Mathematical Finance*, **2009**, 19, 99-128	2.3	66
12	Exponential Hedging with Optimal Stopping and Application to Employee Stock Option Valuation. *SIAM Journal on Control and Optimization*, **2009**, 48, 1422-1451	1.9	23

11	Credit derivatives and risk aversion. *Advances in Econometrics*, **2008**, 275-291	0.3	8
10	The Carroll–Hung method for component reliability mapping in aircraft maintenance. *Quality and Reliability Engineering International*, **2007**, 23, 137-154	2.6	3
9	Financial Time Series Analysis and Forecasting with HHT Feature Generation and Machine Learning. *SSRN Electronic Journal*,	1	1
8	Constrained dynamic futures portfolios with stochastic basis. *Annals of Finance*,1	1	
7	Forward Indifference Valuation of American Options. *SSRN Electronic Journal*,	1	1
6	Explicit Solutions to Optimal Risk-Averse Trading of Defaultable Bonds Under Heterogeneous Beliefs. *SSRN Electronic Journal*,	1	1
5	American Step-Up and Step-Down Credit Default Swaps Under Levy Models. *SSRN Electronic Journal*,	1	1
4	An Analytic Recursive Method for Optimal Multiple Stopping: Canadization and Phase-Type Fitting. *SSRN Electronic Journal*,	1	1
3	Optimal Multiple Stopping with Negative Discount Rate and Random Refraction Times under Levy Models. *SSRN Electronic Journal*,	1	1
2	Financial time series analysis and forecasting with Hilbert–Huang transform feature generation and machine learning. *Applied Stochastic Models in Business and Industry*,	1.1	4
1	Adaptive complementary ensemble EMD and energy-frequency spectra of cryptocurrency prices. *International Journal of Financial Engineering*,2141008	0.4	1