

# Byoung Ki Seo

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2449379/publications.pdf>

Version: 2024-02-01

10  
papers

73  
citations

1683934

5  
h-index

1588896

8  
g-index

11  
all docs

11  
docs citations

11  
times ranked

55  
citing authors

#	ARTICLE	IF	CITATIONS
1	The waiting time for irrational rotations. <i>Nonlinearity</i> , 2003, 16, 1861-1868.	0.6	25
2	Hyperbolic normal stochastic volatility model. <i>Journal of Futures Markets</i> , 2019, 39, 186-204.	0.9	13
3	Modeling microstructure price dynamics with symmetric Hawkes and diffusion model using ultra-high-frequency stock data. <i>Journal of Economic Dynamics and Control</i> , 2017, 79, 154-183.	0.9	11
4	Marked Hawkes process modeling of price dynamics and volatility estimation. <i>Journal of Empirical Finance</i> , 2017, 40, 174-200.	0.9	10
5	Recurrence speed of multiples of an irrational number. <i>Proceedings of the Japan Academy Series A: Mathematical Sciences</i> , 2001, 77, .	0.3	6
6	Derivatives use and the value of cash holdings: Evidence from the U.S. oil and gas industry. <i>Journal of Futures Markets</i> , 2021, 41, 361-383.	0.9	5
7	Filtered Historical Simulation for Initial Margin of Interest Rate Swap Under Korean Market. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 2516-2532.	1.7	1
8	Monetary policy rate expectation and energy prices during the FOMC announcement period. <i>Finance Research Letters</i> , 2020, 32, 101093.	3.4	1
9	Performance of Tail Hedged Portfolio with Third Moment Variation Swap. <i>Computational Economics</i> , 2017, 50, 447-471.	1.5	0
10	Analytic formula for option margin with liquidity costs under dynamic delta hedging. <i>Applied Economics</i> , 0, , 1-17.	1.2	0