

Byoung Ki Seo

List of Publications by Year in descending order

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