

Geng Deng

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3825900/publications.pdf>

Version: 2024-02-01

19
papers

70
citations

2257833

3
h-index

1719901

7
g-index

19
all docs

19
docs citations

19
times ranked

30
citing authors

#	ARTICLE	IF	CITATIONS
1	Modeling autocallable structured products. Journal of Derivatives and Hedge Funds, 2011, 17, 326-340.	0.3	22
2	Neuro-dynamic programming for fractionated radiotherapy planning. , 2008, , 47-70.		7
3	The Anatomy of Principal-Protected AbsoluteReturn Barrier Notes. Journal of Derivatives, 2011, 19, 61-70.	0.1	7
4	Valuation of Structured Products. SSRN Electronic Journal, 2012, , .	0.4	4
5	Valuation of Reverse Convertibles in the Variance Gamma Economy. SSRN Electronic Journal, 0, , .	0.4	4
6	Are VIX Futures ETPs Effective Hedges?. SSRN Electronic Journal, 2012, , .	0.4	4
7	Structured Certificates of Deposit: Introduction and Valuation. SSRN Electronic Journal, 2013, , .	0.4	4
8	What Does a Mutual Fundâ€™s Average Credit Quality Tell Investors?. Journal of Investing, 2010, 19, 58-65.	0.1	3
9	Structured Productâ€™Based Variable Annuities: <i>A New (and Complex) Retirement Savings Vehicle</i>. Journal of Retirement, 2014, 1, 97-111.	0.1	3
10	Dual Directional Structured Products. SSRN Electronic Journal, 0, , .	0.4	3
11	Structured Product Based Variable Annuities. SSRN Electronic Journal, 0, , .	0.4	3
12	What Does a Mutual Fundâ€™s Term Tell Investors?. Journal of Investing, 2011, 20, 50-57.	0.1	2
13	Ex-Post Structured Product Returns: Index Methodology and Analysis. SSRN Electronic Journal, 2013, , .	0.4	2
14	Robust Portfolio Optimization with Value-at-Risk Adjusted Sharpe Ratio. SSRN Electronic Journal, 0, , .	0.4	2
15	Leveraged Municipal Bond Arbitrage: What Went Wrong?. Journal of Alternative Investments, 2012, 14, 69-78.	0.3	0
16	Valuing Partial Interests in Trusts and Assessing the Prudent Investor Standard. SSRN Electronic Journal, 0, , .	0.4	0
17	Crooked Volatility Smiles: Evidence from Leveraged and Inverse ETF Options. SSRN Electronic Journal, 0, , .	0.4	0
18	Optimizing Portfolio Liquidation Under Risk-Based Margin Requirements. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
19	Using EMMA to Access Municipal Bond Markups. SSRN Electronic Journal, 0, , .	0.4	0