Geng Deng

List of Publications by Year
in descending order

19 papers	70 citations	2258059 3 h-index	1720034 7 g-index
19 all docs	19 docs citations	19 times ranked	30 citing authors

#	Article	IF	Citations
1	Structured Productâ€“Based Variable Annuities: <i>A New (and Complex) Retirement Savings Vehicle</i>. Journal of Retirement, 2014, 1, 97-111.	0.2	3
2	Structured Certificates of Deposit: Introduction and Valuation. SSRN Electronic Journal, 2013, , .	0.4	4
3	Ex-Post Structured Product Returns: Index Methodology and Analysis. SSRN Electronic Journal, 2013, , .	0.4	2
4	Leveraged Municipal Bond Arbitrage: What Went Wrong?. Journal of Alternative Investments, 2012, 14, 69-78.	0.5	0
5	Valuation of Structured Products. SSRN Electronic Journal, 2012, , .	0.4	4
6	Are VIX Futures ETPs Effective Hedges?. SSRN Electronic Journal, 2012, , .	0.4	4
7	Modeling autocallable structured products. Journal of Derivatives and Hedge Funds, 2011, 17, 326-340.	0.3	22
8	What Does a Mutual Fundâ€™s Term Tell Investors?. Journal of Investing, 2011, 20, 50-57.	0.2	2
9	The Anatomy of Principal-Protected AbsoluteReturn Barrier Notes. Journal of Derivatives, 2011, 19, 61-70.	0.3	7
10	What Does a Mutual Fundâ€™s Average Credit Quality Tell Investors?. Journal of Investing, 2010, 19, 58-65.	0.2	3
11	Neuro-dynamic programming for fractionated radiotherapy planning. , 2008, , 47-70.		7
12	Valuation of Reverse Convertibles in the Variance Gamma Economy. SSRN Electronic Journal, 0, , .	0.4	4
13	Dual Directional Structured Products. SSRN Electronic Journal, 0, , .	0.4	3
14	Valuing Partial Interests in Trusts and Assessing the Prudent Investor Standard. SSRN Electronic Journal, 0, , .	0.4	0
15	Structured Product Based Variable Annuities. SSRN Electronic Journal, 0, , .	0.4	3
16	Crooked Volatility Smiles: Evidence from Leveraged and Inverse ETF Options. SSRN Electronic Journal, 0, , .	0.4	0
17	Optimizing Portfolio Liquidation Under Risk-Based Margin Requirements. SSRN Electronic Journal, 0, , .	0.4	0
18	Robust Portfolio Optimization with Value-at-Risk Adjusted Sharpe Ratio. SSRN Electronic Journal, 0, , .	0.4	2

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