

Lie-Jane Kao

List of Publications by Year in descending order

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4
papers

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citations

3311381

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2917675

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all docs

4
docs citations

4
times ranked

13
citing authors

#	ARTICLE	IF	CITATIONS
1	Credit valuation adjustment of cap and floor with counterparty risk: a structural pricing model for vulnerable European options. <i>Review of Derivatives Research</i> , 2016, 19, 41-64.	0.8	7
2	A portfolio-invariant capital allocation scheme penalizing concentration risk. <i>Economic Modelling</i> , 2015, 51, 560-570.	3.8	1
3	The Dynamic Model for Cancer Relapse Based on Two-Stage Model of Carcinogenesis. <i>Communications in Statistics - Theory and Methods</i> , 2012, 41, 1701-1720.	1.0	0
4	Efficient Mixture Design Fitting Quadratic Surface with Quantile Responses Using First-degree Polynomial. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2016, 45, 1365-1380.	1.2	0