Lie-Jane Kao

List of Publications by Year
in descending order

4 papers	8 citations	3311381 1 h-index	2917675 2 g-index
4 all docs	4 docs citations	4 times ranked	13 citing authors

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