

Young Shin Kim

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

64
papers

587
citations

14
h-index

22
g-index

72
ext. papers

714
ext. citations

1.9
avg, IF

4.02
L-index

#	Paper	IF	Citations
64	2011,		70
63	Tempered stable and tempered infinitely divisible GARCH models. <i>Journal of Banking and Finance</i> , 2010 , 34, 2096-2109	2.6	65
62	Financial market models with Lévy processes and time-varying volatility. <i>Journal of Banking and Finance</i> , 2008 , 32, 1363-1378	2.6	64
61	Time series analysis for financial market meltdowns. <i>Journal of Banking and Finance</i> , 2011 , 35, 1879-1891	2.6	57
60	Measuring financial risk and portfolio optimization with a non-Gaussian multivariate model. <i>Annals of Operations Research</i> , 2012 , 201, 325-343	3.2	42
59	Tempered Infinitely Divisible Distributions and Processes. <i>Theory of Probability and Its Applications</i> , 2011 , 55, 2-26	0.5	23
58	Foster-Bart optimal portfolios. <i>Journal of Banking and Finance</i> , 2016 , 68, 117-130	2.6	23
57	Approximation of skewed and leptokurtic return distributions. <i>Applied Financial Economics</i> , 2012 , 22, 1305-1316		20
56	The relative entropy in CGMY processes and its applications to finance. <i>Mathematical Methods of Operations Research</i> , 2007 , 66, 327-338	1	18
55	Quanto option pricing in the presence of fat tails and asymmetric dependence. <i>Journal of Econometrics</i> , 2015 , 187, 512-520	2.6	15
54	Option pricing under stochastic volatility and tempered stable Lévy jumps. <i>International Review of Financial Analysis</i> , 2014 , 31, 101-108	6.7	15
53	Tempered stable distributions and processes in finance: numerical analysis 2010 , 33-42		15
52	Reward-risk momentum strategies using classical tempered stable distribution. <i>Journal of Banking and Finance</i> , 2015 , 58, 194-213	2.6	14
51	BARRIER OPTION PRICING BY BRANCHING PROCESSES. <i>International Journal of Theoretical and Applied Finance</i> , 2009 , 12, 1055-1073	0.5	14
50	Computing VAR and AVaR in Infinitely Divisible Distributions. <i>SSRN Electronic Journal</i> , 2009 ,	1	12
49	Option pricing with time-changed Lévy processes. <i>Applied Financial Economics</i> , 2013 , 23, 1231-1238		10
48	Normal tempered stable copula. <i>Applied Mathematics Letters</i> , 2013 , 26, 676-680	3.5	8

47	Option pricing and hedging under a stochastic volatility Lévy process model. <i>Review of Derivatives Research</i> , 2012 , 15, 81-97	0.6	8
46	Multi-purpose binomial model: Fitting all moments to the underlying geometric Brownian motion. <i>Economics Letters</i> , 2016 , 145, 225-229	1.3	7
45	Periodic portfolio revision with transaction costs. <i>Mathematical Methods of Operations Research</i> , 2015 , 81, 337-359	1	6
44	Elliptical tempered stable distribution. <i>Quantitative Finance</i> , 2016 , 16, 1069-1087	1.6	6
43	The equity risk posed by the too-big-to-fail banks: a Foster-Hart estimation. <i>Annals of Operations Research</i> , 2017 , 253, 21-41	3.2	6
42	The fractional multivariate normal tempered stable process. <i>Applied Mathematics Letters</i> , 2012 , 25, 2396-2401	3.5	6
41	Quanto Option Pricing with Lévy Models. <i>Computational Economics</i> , 2019 , 53, 1279-1308	1.4	5
40	Speculative bubbles and crashes: Fundamentalists and positive-feedback trading. <i>Cogent Economics and Finance</i> , 2017 , 5, 1381370	1.4	5
39	Full versus quasi MLE for ARMA-GARCH models with infinitely divisible innovations. <i>Applied Economics</i> , 2015 , 47, 5147-5158	1.6	5
38	A New Tempered Stable Distribution and Its Application to Finance. <i>Contributions To Economics</i> , 2009 , 77-109	0.4	5
37	A Binomial-Tree Model for Convertible Bond Pricing. <i>Journal of Fixed Income</i> , 2012 , 22, 79-94	0.9	4
36	Tempered stable structural model in pricing credit spread and credit default swap. <i>Review of Derivatives Research</i> , 2018 , 21, 119-148	0.6	4
35	Long and Short Memory in the Risk-Neutral Pricing Process. <i>Journal of Derivatives</i> , 2019 , 26, 71-88	0.6	3
34	Enhancing binomial and trinomial equity option pricing models. <i>Finance Research Letters</i> , 2019 , 28, 185-190	1.0	3
33	Tempered stable models for Islamic finance asset management. <i>International Journal of Islamic and Middle Eastern Finance and Management</i> , 2014 , 7, 37-60	1.9	3
32	Tail risk analysis of the S&P/OIC COMCEC 50 index. <i>Borsa Istanbul Review</i> , 2015 , 15, 1-16	3.1	3
31	Long-Range Dependence in the Risk-Neutral Measure for the Market on Lehman Brothers Collapse. <i>Applied Mathematical Finance</i> , 2016 , 23, 309-322	0.9	3
30	Multivariate tempered stable model with long-range dependence and time-varying volatility. <i>Frontiers in Applied Mathematics and Statistics</i> , 2015 , 1,	2.2	2

29	Time Series and Copula Dependency Analysis for Eurozone Sovereign Bond Returns. <i>Journal of Fixed Income</i> , 2014 , 24, 75-87	0.9	2
28	Multivariate stable distributions and generating densities. <i>Applied Mathematics Letters</i> , 2013 , 26, 324-329	3.5	2
27	OPTION PRICING IN MARKETS WITH INFORMED TRADERS. <i>International Journal of Theoretical and Applied Finance</i> , 2020 , 23, 2050037	0.5	2
26	Cryptocurrency portfolio optimization with multivariate normal tempered stable processes and Foster-Hart risk. <i>Finance Research Letters</i> , 2021 , 45, 102143	8.1	2
25	Foster-Hart optimization for currency portfolios. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2019 , 23,	0.7	2
24	Tempered stable processes with time-varying exponential tails. <i>Quantitative Finance</i> , 1-21	1.6	2
23	COHERENT RISK MEASURES AND NORMAL MIXTURE DISTRIBUTIONS WITH APPLICATIONS IN PORTFOLIO OPTIMIZATION. <i>International Journal of Theoretical and Applied Finance</i> , 2021 , 24, 2150019	0.5	1
22	Systemic Risk Modeling with Lévy Copulas. <i>Journal of Risk and Financial Management</i> , 2021 , 14, 251	2.4	1
21	Tempered stable process, first passage time, and path-dependent option pricing. <i>Computational Management Science</i> , 2019 , 16, 187-215	1	1
20	Sample Path Generation of the Stochastic Volatility CGMY Process and Its Application to Path-Dependent Option Pricing. <i>Journal of Risk and Financial Management</i> , 2021 , 14, 77	2.4	1
19	Multi-Tail t-Distribution	225-246	1
18	Portfolio optimization and marginal contribution to risk on multivariate normal tempered stable model. <i>Annals of Operations Research</i> , 1	3.2	1
17	Innovation Processes in Logically Constrained Time Series	2011 , 173-188	0
16	Another Look at the HoLee Bond Option Pricing Model. <i>Journal of Derivatives</i> , 2018 , 25, 48-53	0.6	
15	A Quasi-Maximum Likelihood Estimation Strategy for Value-at-Risk Forecasting: Application to Equity Index Futures Markets	2015 , 1325-1340	
14	American Option Pricing with Monte Carlo Methods	357-372	
13	Non-Gaussian Portfolio Allocation	247-269	
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3 FACTOR COPULA MODEL FOR PORTFOLIO CREDIT RISK. *International Journal of Theoretical and Applied Finance*, **2021**, 24, 2150021 0.5

2 AumannBerrano index of risk in portfolio optimization. *Mathematical Methods of Operations Research*,1 1

1 Portfolio Optimization on Multivariate Regime-Switching GARCH Model with Normal Tempered Stable Innovation. *Journal of Risk and Financial Management*, **2022**, 15, 230 2.4