Young Shin Kim

List of Publications by Year in Descending Order

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	Portfolio Optimization on Multivariate Regime-Switching GARCH Model with Normal Tempered Stable Innovation. *Journal of Risk and Financial Management*, **2022**, 15, 230	2.4	
63	Cryptocurrency portfolio optimization with multivariate normal tempered stable processes and Foster-Hart risk. *Finance Research Letters*, **2021**, 45, 102143	8.1	2
62	FACTOR COPULA MODEL FOR PORTFOLIO CREDIT RISK. *International Journal of Theoretical and Applied Finance*, **2021**, 24, 2150021	0.5	
61	COHERENT RISK MEASURES AND NORMAL MIXTURE DISTRIBUTIONS WITH APPLICATIONS IN PORTFOLIO OPTIMIZATION. *International Journal of Theoretical and Applied Finance*, **2021**, 24, 2150019	0.5	1
60	Systemic Risk Modeling with L□y Copulas. *Journal of Risk and Financial Management*, **2021**, 14, 251	2.4	1
59	Sample Path Generation of the Stochastic Volatility CGMY Process and Its Application to Path-Dependent Option Pricing. *Journal of Risk and Financial Management*, **2021**, 14, 77	2.4	1
58	OPTION PRICING IN MARKETS WITH INFORMED TRADERS. *International Journal of Theoretical and Applied Finance*, **2020**, 23, 2050037	0.5	2
57	Long and Short Memory in the Risk-Neutral Pricing Process. *Journal of Derivatives*, **2019**, 26, 71-88	0.6	3
56	Quanto Option Pricing with L□y Models. *Computational Economics*, **2019**, 53, 1279-1308	1.4	5
55	Enhancing binomial and trinomial equity option pricing models. *Finance Research Letters*, **2019**, 28, 185-190	8.1	3
54	Tempered stable process, first passage time, and path-dependent option pricing. *Computational Management Science*, **2019**, 16, 187-215	1	1
53	Foster-Hart optimization for currency portfolios. *Studies in Nonlinear Dynamics and Econometrics*, **2019**, 23,	0.7	2
52	Another Look at the Ho□ee Bond Option Pricing Model. *Journal of Derivatives*, **2018**, 25, 48-53	0.6	
51	Tempered stable structural model in pricing credit spread and credit default swap. *Review of Derivatives Research*, **2018**, 21, 119-148	0.6	4
50	The equity risk posed by the too-big-to-fail banks: a Foster□Hart estimation. *Annals of Operations Research*, **2017**, 253, 21-41	3.2	6
49	Speculative bubbles and crashes: Fundamentalists and positive-feedback trading. *Cogent Economics and Finance*, **2017**, 5, 1381370	1.4	5
48	Multi-purpose binomial model: Fitting all moments to the underlying geometric Brownian motion. *Economics Letters*, **2016**, 145, 225-229	1.3	7

47	Elliptical tempered stable distribution. *Quantitative Finance*, **2016**, 16, 1069-1087	1.6	6
46	Long-Range Dependence in the Risk-Neutral Measure for the Market on Lehman Brothers Collapse. *Applied Mathematical Finance*, **2016**, 23, 309-322	0.9	3
45	Foster□Hart optimal portfolios. *Journal of Banking and Finance*, **2016**, 68, 117-130	2.6	23
44	Quanto option pricing in the presence of fat tails and asymmetric dependence. *Journal of Econometrics*, **2015**, 187, 512-520	2.6	15
43	Periodic portfolio revision with transaction costs. *Mathematical Methods of Operations Research*, **2015**, 81, 337-359	1	6
42	Multivariate tempered stable model with long-range dependence and time-varying volatility. *Frontiers in Applied Mathematics and Statistics*, **2015**, 1,	2.2	2
41	Full versus quasi MLE for ARMA-GARCH models with infinitely divisible innovations. *Applied Economics*, **2015**, 47, 5147-5158	1.6	5
40	Reward-risk momentum strategies using classical tempered stable distribution. *Journal of Banking and Finance*, **2015**, 58, 194-213	2.6	14
39	Tail risk analysis of the S&P/OIC COMCEC 50 index. *Borsa Istanbul Review*, **2015**, 15, 1-16	3.1	3
38	A Quasi-Maximum Likelihood Estimation Strategy for Value-at-Risk Forecasting: Application to Equity Index Futures Markets **2015**, 1325-1340		
37	Option pricing under stochastic volatility and tempered stable L□y jumps. *International Review of Financial Analysis*, **2014**, 31, 101-108	6.7	15
36	Tempered stable models for Islamic finance asset management. *International Journal of Islamic and Middle Eastern Finance and Management*, **2014**, 7, 37-60	1.9	3
35	Time Series and Copula Dependency Analysis for Eurozone Sovereign Bond Returns. *Journal of Fixed Income*, **2014**, 24, 75-87	0.9	2
34	Normal tempered stable copula. *Applied Mathematics Letters*, **2013**, 26, 676-680	3.5	8
33	Option pricing with time-changed L□y processes. *Applied Financial Economics*, **2013**, 23, 1231-1238		10
32	Multivariate stable distributions and generating densities. *Applied Mathematics Letters*, **2013**, 26, 324-329	3.5	2
31	Measuring financial risk and portfolio optimization with a non-Gaussian multivariate model. *Annals of Operations Research*, **2012**, 201, 325-343	3.2	42
30	The fractional multivariate normal tempered stable process. *Applied Mathematics Letters*, **2012**, 25, 2396-2401	3.5	6

29	Approximation of skewed and leptokurtic return distributions. *Applied Financial Economics*, **2012**, 22, 1305-1316		20
28	Option pricing and hedging under a stochastic volatility L□y process model. *Review of Derivatives Research*, **2012**, 15, 81-97	0.6	8
27	A Binomial-Tree Model for Convertible Bond Pricing. *Journal of Fixed Income*, **2012**, 22, 79-94	0.9	4
26	Time series analysis for financial market meltdowns. *Journal of Banking and Finance*, **2011**, 35, 1879-1891	2.6	57
25	Tempered Infinitely Divisible Distributions and Processes. *Theory of Probability and Its Applications*, **2011**, 55, 2-26	0.5	23
24	Innovation Processes in Logically Constrained Time Series **2011**, 173-188		0
23	**2011**,		70
22	Tempered stable and tempered infinitely divisible GARCH models. *Journal of Banking and Finance*, **2010**, 34, 2096-2109	2.6	65
21	Tempered stable distributions and processes in finance: numerical analysis **2010**, 33-42		15
20	Computing VAR and AVaR in Infinitely Divisible Distributions. *SSRN Electronic Journal*, **2009**,	1	12
19	BARRIER OPTION PRICING BY BRANCHING PROCESSES. *International Journal of Theoretical and Applied Finance*, **2009**, 12, 1055-1073	0.5	14
18	A New Tempered Stable Distribution and Its Application to Finance. *Contributions To Economics*, **2009**, 77-109	0.4	5
17	Financial market models with L□y processes and time-varying volatility. *Journal of Banking and Finance*, **2008**, 32, 1363-1378	2.6	64
16	The relative entropy in CGMY processes and its applications to finance. *Mathematical Methods of Operations Research*, **2007**, 66, 327-338	1	18
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14	Non-Gaussian Portfolio Allocation247-269		
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4	Tempered stable processes with time-varying exponential tails. *Quantitative Finance*,1-21	1.6	2
3	AumannSerrano index of risk in portfolio optimization. *Mathematical Methods of Operations Research*,1	1	
2	Multi-Tail t-Distribution225-246		1
1	Portfolio optimization and marginal contribution to risk on multivariate normal tempered stable model. *Annals of Operations Research*,1	3.2	1