

Kum-Hwan Roh

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4082002/publications.pdf>

Version: 2024-02-01

4
papers

7
citations

3311381

1
h-index

2917675

2
g-index

4
all docs

4
docs citations

4
times ranked

3
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal consumption/investment and retirement with necessities and luxuries. <i>Mathematical Methods of Operations Research</i> , 2021, 94, 281.	1.0	0
2	An optimal consumption and investment problem with stochastic hyperbolic discounting. <i>Advances in Difference Equations</i> , 2019, 2019, .	3.5	1
3	An optimal consumption and investment problem with quadratic utility and negative wealth constraints. <i>Journal of Inequalities and Applications</i> , 2017, 2017, 188.	1.1	3
4	Tempered stable processes with time-varying exponential tails. <i>Quantitative Finance</i> , 0, , 1-21.	1.7	3