

Carolyn W Chang

List of Publications by Year in descending order

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8
papers

52
citations

2258059

3
h-index

1872680

6
g-index

8
all docs

8
docs citations

8
times ranked

28
citing authors

#	ARTICLE	IF	CITATIONS
1	Catastrophe bond spread and hurricane arrival frequency. North American Journal of Economics and Finance, 2020, 54, 100906.	3.5	11
2	Portfolio optimization in the catastrophe space. European Financial Management, 2020, 26, 1414-1448.	2.9	4
3	Pricing catastrophe swaps with default risk and stochastic interest rates. Pacific-Basin Finance Journal, 2020, , 101314.	3.9	4
4	Hurricane Bond Price Dependency on Underlying Hurricane Parameters. Asia-Pacific Journal of Risk and Insurance, 2020, 15, 1-21.	0.3	0
5	Systemic risk, interconnectedness, and non-core activities in Taiwan insurance industry. International Review of Economics and Finance, 2018, 55, 273-284.	4.5	23
6	Derivatives trading information, stock market behavior, and financial institutions. International Review of Economics and Finance, 2018, 55, 324-325.	4.5	2
7	Optimum Hurricane Futures Hedge in a Warming Environment: A Risk-Return Jump-Diffusion Approach. Journal of Risk and Insurance, 2014, 81, 199-217.	1.6	5
8	Pricing Hurricane Bonds Using a Physically Based Option Pricing Approach. North American Actuarial Journal, 0, , 1-16.	1.4	3