Ki Wai Chau

List of Publications by Year
in descending order

8	68	4	6
papers	citations	h-index	g-index
		1937685	1872680

8	8	8	37
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Fourier-cosine method for Gerberâ€"Shiu functions. Insurance: Mathematics and Economics, 2015, 61, 170-180.	1.2	26
2	Fourier-cosine method for ruin probabilities. Journal of Computational and Applied Mathematics, 2015, 281, 94-106.	2.0	24
3	Stochastic grid bundling method for backward stochastic differential equations. International Journal of Computer Mathematics, 2019, 96, 2272-2301.	1.8	8
4	On the wavelet-based SWIFT method for backward stochastic differential equations. IMA Journal of Numerical Analysis, 2018, 38, 1051-1083.	2.9	6
5	Monte-Carlo methods for the pricing of American options: a semilinear BSDE point of view. ESAIM Proceedings and Surveys, 2019, 65, 294-308x.	0.4	3
6	An SGBM-XVA demonstrator: a scalable Python tool for pricing XVA. Journal of Mathematics in Industry, 2020, 10, .	1.2	1
7	Rule-based strategies for dynamic life cycle investment. European Actuarial Journal, 0, , 1.	1.1	0
8	Rabinâ€™s calibration theorem revisited. Economics Letters, 2022, 210, 110166.	1.9	0