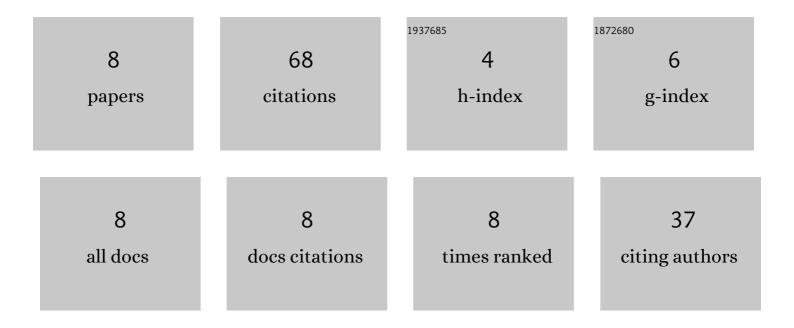
Ki Wai Chau

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/5362132/publications.pdf Version: 2024-02-01



КТУУЛАТ СНАТТ

| # | Article | IF | CITATIONS |
|---|--|-----|-----------|
| 1 | Fourier-cosine method for Gerber–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 | Rabin's calibration theorem revisited. Economics Letters, 2022, 210, 110166. | 1.9 | 0 |