Ki Wai Chau

List of Publications by Year
in descending order

8 papers	**68** citations	1937685 **4** h-index	1872680 **6** g-index
8 all docs	**8** docs citations	**8** times ranked	**37** citing authors

#	Article	IF	Citations
1	Rabin’s calibration theorem revisited. Economics Letters, 2022, 210, 110166.	1.9	0
2	An SGBM-XVA demonstrator: a scalable Python tool for pricing XVA. Journal of Mathematics in Industry, 2020, 10, .	1.2	1
3	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
4	Stochastic grid bundling method for backward stochastic differential equations. International Journal of Computer Mathematics, 2019, 96, 2272-2301.	1.8	8
5	On the wavelet-based SWIFT method for backward stochastic differential equations. IMA Journal of Numerical Analysis, 2018, 38, 1051-1083.	2.9	6
6	Fourier-cosine method for ruin probabilities. Journal of Computational and Applied Mathematics, 2015, 281, 94-106.	2.0	24
7	Fourier-cosine method for Gerber–Shiu functions. Insurance: Mathematics and Economics, 2015, 61, 170-180.	1.2	26
8	Rule-based strategies for dynamic life cycle investment. European Actuarial Journal, 0, , 1.	1.1	0