

# LeungLung Chan

## List of Publications by Year in descending order

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Version: 2024-02-01

23  
papers

741  
citations

933410

10  
h-index

794568

19  
g-index

23  
all docs

23  
docs citations

23  
times ranked

295  
citing authors

#	ARTICLE	IF	CITATIONS
1	Option pricing and Esscher transform under regime switching. <i>Annals of Finance</i> , 2005, 1, 423-432.	0.8	345
2	Pricing Volatility Swaps Under Heston's Stochastic Volatility Model with Regime Switching. <i>Applied Mathematical Finance</i> , 2007, 14, 41-62.	1.2	102
3	Pricing Options Under a Generalized Markov-Modulated Jump-Diffusion Model. <i>Stochastic Analysis and Applications</i> , 2007, 25, 821-843.	1.5	93
4	On pricing barrier options with regime switching. <i>Journal of Computational and Applied Mathematics</i> , 2014, 256, 196-210.	2.0	34
5	OPTION PRICING FOR GARCH MODELS WITH MARKOV SWITCHING. <i>International Journal of Theoretical and Applied Finance</i> , 2006, 09, 825-841.	0.5	27
6	A PDE approach for risk measures for derivatives with regime switching. <i>Annals of Finance</i> , 2007, 4, 55-74.	0.8	25
7	Perpetual American options with fractional Brownian motion. <i>Quantitative Finance</i> , 2004, 4, 123-128.	1.7	20
8	Option valuation under a regime-switching constant elasticity of variance process. <i>Applied Mathematics and Computation</i> , 2013, 219, 4434-4443.	2.2	16
9	An explicit analytic formula for pricing barrier options with regime switching. <i>Mathematics and Financial Economics</i> , 2015, 9, 29-37.	1.7	14
10	A DUPIRE EQUATION FOR A REGIME-SWITCHING MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550023.	0.5	12
11	An analytic formula for pricing American-style convertible bonds in a regime switching model. <i>IMA Journal of Management Mathematics</i> , 2015, 26, 403-428.	1.6	11
12	Risk measures for derivatives with Markov-modulated pure jump processes. <i>Asia-Pacific Financial Markets</i> , 2007, 13, 129-149.	2.4	8
13	Pricing and hedging of long dated variance swaps under a 3/2 volatility model. <i>Journal of Computational and Applied Mathematics</i> , 2015, 278, 181-196.	2.0	8
14	Saddlepoint approximations to option price in a regime-switching model. <i>Annals of Finance</i> , 2016, 12, 55-69.	0.8	6
15	An Analytic Approach for Pricing American Options with Regime Switching. <i>Journal of Risk and Financial Management</i> , 2021, 14, 188.	2.3	5
16	Pricing options in a Markov regime switching model with a random acceleration for the volatility. <i>IMA Journal of Applied Mathematics</i> , 2016, 81, 842-859.	1.6	4
17	Perpetual American options with fractional Brownian motion. <i>Quantitative Finance</i> , 2004, 4, 123-128.	1.7	4
18	Pricing volatility derivatives under the modified constant elasticity of variance model. <i>Operations Research Letters</i> , 2015, 43, 419-422.	0.7	3

#	ARTICLE	IF	CITATIONS
19	Quasi-Monte Carlo methods for derivatives on realised variance of an index under the benchmark approach. ANZIAM Journal, 0, 52, 727.	0.0	3
20	Pricing volatility swaps in the Heston's stochastic volatility model with regime switching: A saddlepoint approximation method. International Journal of Financial Engineering, 2016, 03, 1650030.	0.5	1
21	Pricing of long dated equity-linked life insurance contracts. Stochastic Analysis and Applications, 2016, 34, 339-355.	1.5	0
22	Editorial for Special Issue "Finance, Financial Risk Management and their Applications". International Journal of Financial Studies, 2018, 6, 83.	2.3	0
23	An Exact Formula for Pricing American Exchange Options with Regime Switching. Profiles in Operations Research, 2014, , 211-226.	0.4	0