

# LeungLung Chan

## List of Publications by Year in descending order

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23  
papers

741  
citations

1051969

10  
h-index

939365

18  
g-index

23  
all docs

23  
docs citations

23  
times ranked

332  
citing authors

#	ARTICLE	IF	CITATIONS
1	An Analytic Approach for Pricing American Options with Regime Switching. <i>Journal of Risk and Financial Management</i> , 2021, 14, 188.	1.1	5
2	Editorial for Special Issue "Finance, Financial Risk Management and their Applications". <i>International Journal of Financial Studies</i> , 2018, 6, 83.	1.1	0
3	Pricing volatility swaps in the Heston's stochastic volatility model with regime switching: A saddlepoint approximation method. <i>International Journal of Financial Engineering</i> , 2016, 03, 1650030.	0.2	1
4	Pricing of long dated equity-linked life insurance contracts. <i>Stochastic Analysis and Applications</i> , 2016, 34, 339-355.	0.9	0
5	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.	0.8	4
6	Saddlepoint approximations to option price in a regime-switching model. <i>Annals of Finance</i> , 2016, 12, 55-69.	0.3	6
7	Pricing volatility derivatives under the modified constant elasticity of variance model. <i>Operations Research Letters</i> , 2015, 43, 419-422.	0.5	3
8	An explicit analytic formula for pricing barrier options with regime switching. <i>Mathematics and Financial Economics</i> , 2015, 9, 29-37.	1.0	14
9	A DUPIRE EQUATION FOR A REGIME-SWITCHING MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550023.	0.2	12
10	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.	1.1	11
11	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.	1.1	8
12	On pricing barrier options with regime switching. <i>Journal of Computational and Applied Mathematics</i> , 2014, 256, 196-210.	1.1	34
13	An Exact Formula for Pricing American Exchange Options with Regime Switching. <i>Profiles in Operations Research</i> , 2014, , 211-226.	0.3	0
14	Option valuation under a regime-switching constant elasticity of variance process. <i>Applied Mathematics and Computation</i> , 2013, 219, 4434-4443.	1.4	16
15	Pricing Volatility Swaps Under Heston's Stochastic Volatility Model with Regime Switching. <i>Applied Mathematical Finance</i> , 2007, 14, 41-62.	0.8	102
16	Pricing Options Under a Generalized Markov-Modulated Jump-Diffusion Model. <i>Stochastic Analysis and Applications</i> , 2007, 25, 821-843.	0.9	93
17	Risk measures for derivatives with Markov-modulated pure jump processes. <i>Asia-Pacific Financial Markets</i> , 2007, 13, 129-149.	1.3	8
18	A PDE approach for risk measures for derivatives with regime switching. <i>Annals of Finance</i> , 2007, 4, 55-74.	0.3	25

#	ARTICLE	IF	CITATIONS
19	OPTION PRICING FOR GARCH MODELS WITH MARKOV SWITCHING. International Journal of Theoretical and Applied Finance, 2006, 09, 825-841.	0.2	27
20	Option pricing and Esscher transform under regime switching. Annals of Finance, 2005, 1, 423-432.	0.3	345
21	Perpetual American options with fractional Brownian motion. Quantitative Finance, 2004, 4, 123-128.	0.9	20
22	Perpetual American options with fractional Brownian motion. , 0, .		4
23	Quasi-Monte Carlo methods for derivatives on realised variance of an index under the benchmark approach. ANZIAM Journal, 0, 52, 727.	0.0	3