San-Lin Chung

List of Publications by Year
in descending order

42 papers	778 citations	706676 14 h-index	651938 25 g-index
42 all docs	42 docs citations	42 times ranked	477 citing authors

#	Article	IF	Citations
1	Revisiting the valuation of deposit insurance. Journal of Futures Markets, 2022, 42, 77.	0.9	1
2	How Much Do Negative Probabilities Matter in Option Pricing?: A Case of a Lattice-Based Approach for Stochastic Volatility Models. Journal of Risk and Financial Management, 2021, 14, 241.	1.1	1
3	Semistatic hedging and pricing American floating strike lookback options. Journal of Futures Markets, 2019, 39, 418-434.	0.9	1
4	Investor network: Implications for information diffusion and asset prices. Pacific-Basin Finance Journal, 2018, 48, 186-209.	2.0	17
5	A simple iteration algorithm to price perpetual Bermudan options under the lognormal jumpâ€diffusionâ€ruin process. Journal of Futures Markets, 2018, 38, 898-924.	0.9	0
6	Option-Implied Equity Risk and the Cross Section of Stock Returns. Financial Analysts Journal, 2016, 72, 42-55.	1.2	7
7	Counterparty Credit Risk in the Municipal Bond Market. Journal of Fixed Income, 2015, 25, 7-33.	0.5	7
8	The Impacts of Individual and Institutional Trading on Futures Returns and Volatility: Evidence from Emerging Index Futures Markets. Journal of Futures Markets, 2015, 35, 222-244.	0.9	23
9	The impact of derivatives hedging on the stock market: Evidence from Taiwanâ€™s covered warrants market. Journal of Banking and Finance, 2014, 42, 123-133.	1.4	12
10	Actuarial applications of the linear hazard transform in mortality immunization. Insurance: Mathematics and Economics, 2013, 53, 48-63.	0.7	17
11	Static hedging and pricing American knock-in put options. Journal of Banking and Finance, 2013, 37, 191-205.	1.4	21
12	Static Hedging and Pricing AmericanKnock-Out Options. Journal of Derivatives, 2013, 20, 23-48.	0.1	7
13	When does investor sentiment predict stock returns?. Journal of Empirical Finance, 2012, 19, 217-240.	0.9	186
14	The diversification effects of volatility-related assets. Journal of Banking and Finance, 2011, 35, 1179-1189.	1.4	44
15	On the rate of convergence of binomial Greeks. Journal of Futures Markets, 2011, 31, 562-597.	0.9	6
16	The impact of liquidity on option prices. Journal of Futures Markets, 2011, 31, 1116-1141.	0.9	24
17	The information content of the S&P 500 index and VIX options on the dynamics of the S&P 500 index. Journal of Futures Markets, 2011, 31, 1170-1201.	0.9	51
18	Catastrophe risk management with counterparty risk using alternative instruments. Insurance: Mathematics and Economics, 2010, 47, 234-245.	0.7	23

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19	A modified static hedging method for continuous barrier options. Journal of Futures Markets, 2010, 30, 1150-1166.	0.9	12
20	Efficient quadrature and node positioning for exotic option valuation. Journal of Futures Markets, 2010, 30, 1026-1057.	0.9	10
21	Tight bounds on American option prices. Journal of Banking and Finance, 2010, 34, 77-89.	1.4	25
22	A Further Analysis of the Convergence Rates and Patterns of the Binomial Models. , 2010, , 505-513.		0
23	Option implied cost of equity and its properties. Journal of Futures Markets, 2009, 29, 599-629.	0.9	10
24	Static hedging and pricing American options. Journal of Banking and Finance, 2009, 33, 2140-2149.	1.4	38
25	Ranking Taiwanese management journals: A case study. Scientometrics, 2008, 76, 95-115.	1.6	14
26	Bounds and prices of currency cross-rate options. Journal of Banking and Finance, 2008, 32, 631-642.	1.4	15
27	Generalized Cox-Ross-Rubinstein Binomial Models. Management Science, 2007, 53, 508-520.	2.4	26
28	Generalized Analytical Upper Bounds for American Option Prices. Journal of Financial and Quantitative Analysis, 2007, 42, 209-227.	2.0	15
29	Richardson extrapolation techniques for the pricing of American-style options. Journal of Futures Markets, 2007, 27, 791-817.	0.9	47
30	Loan guarantee portfolios and joint loan guarantees with stochastic interest rates. Quarterly Review of Economics and Finance, 2006, 46, 16-35.	1.5	14
31	Option pricing for the transformed-binomial class. Journal of Futures Markets, 2006, 26, 759-788.	0.9	10
32	On the errors and comparison of Vega estimation methods. Journal of Futures Markets, 2005, 25, 21-38.	0.9	3
33	On the use and improvement of Hull and White's control variate technique. Applied Financial Economics, 2005, 15, 1171-1179.	0.5	1
34	Pricing options with American-style average reset features. Quantitative Finance, 2004, 4, 292-300.	0.9	4
35	The simplest American and Real Option approximations: Geskeâ€“Johnson interpolation in maturity and yield. Applied Economics Letters, 2003, 10, 709-716.	1.0	6
36	Option Pricing in a Multi-Asset, Complete Market Economy. Journal of Financial and Quantitative Analysis, 2002, 37, 649.	2.0	29

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37	Pricing American Options on Foreign Assets in a Stochastic Interest Rate Economy. Journal of Financial and Quantitative Analysis, 2002, 37, 667.	2.0	9
38	Pricing Asian-Style Interest Rate Swaps. Journal of Derivatives, 2002, 9, 45-55.	0.1	5
39	The accuracy and efficiency of alternative option pricing approaches relative to a log-transformed trinomial model. Journal of Futures Markets, 2002, 22, 557-577.	0.9	0
40	Valuation and Hedging of Differential Swaps. Journal of Futures Markets, 2002, 22, 73.	0.9	4
41	The Binomial Blackâ€“Scholes model and the Greeks. Journal of Futures Markets, 2002, 22, 143.	0.9	17
42	American option valuation under stochastic interest rates. Review of Derivatives Research, 2000, 3, 283-307.	0.6	16