

Wing Fung Chong

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7908015/publications.pdf>

Version: 2024-02-01

7
papers

79
citations

1684188
5
h-index

1872680
6
g-index

7
all docs

7
docs citations

7
times ranked

51
citing authors

#	ARTICLE	IF	CITATIONS
1	Holistic principle for risk aggregation and capital allocation. <i>Annals of Operations Research</i> , 2023, 330, 21-54.	4.1	9
2	Pandemic risk management: Resources contingency planning and allocation. <i>Insurance: Mathematics and Economics</i> , 2021, 101, 359-383.	1.2	12
3	Pareto-optimal insurance contracts with premium budget and minimum charge constraints. <i>Insurance: Mathematics and Economics</i> , 2020, 95, 17-27.	1.2	8
4	Pricing and hedging equity-linked life insurance contracts beyond the classical paradigm: The principle of equivalent forward preferences. <i>Insurance: Mathematics and Economics</i> , 2019, 88, 93-107.	1.2	7
5	Budget-constrained optimal reinsurance design under coherent risk measures. <i>Scandinavian Actuarial Journal</i> , 2019, 2019, 729-751.	1.7	24
6	An ergodic BSDE approach to forward entropic risk measures: representation and large-maturity behavior. <i>Finance and Stochastics</i> , 2019, 23, 239-273.	1.1	19
7	Pricing and Hedging Equity-Linked Life Insurance Contracts Beyond the Classical Paradigm: The Principle of Equivalent Forward Preferences. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0