

Tak Kuen Siu

List of Publications by Year in descending order

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202
papers

3,436
citations

186209

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46
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all docs

206
docs citations

206
times ranked

1357
citing authors

#	ARTICLE	IF	CITATIONS
1	Option pricing and Esscher transform under regime switching. <i>Annals of Finance</i> , 2005, 1, 423-432.	0.3	345
2	Pricing Volatility Swaps Under Heston's Stochastic Volatility Model with Regime Switching. <i>Applied Mathematical Finance</i> , 2007, 14, 41-62.	0.8	102
3	Pricing Options Under a Generalized Markov-Modulated Jump-Diffusion Model. <i>Stochastic Analysis and Applications</i> , 2007, 25, 821-843.	0.9	93
4	Optimal investment and reinsurance of an insurer with model uncertainty. <i>Insurance: Mathematics and Economics</i> , 2009, 45, 81-88.	0.7	80
5	On supply chain coordination for false failure returns: A quantity discount contract approach. <i>International Journal of Production Economics</i> , 2011, 133, 634-644.	5.1	77
6	Impact of secondary market on consumer return policies and supply chain coordination. <i>Omega</i> , 2014, 45, 57-70.	3.6	77
7	On risk minimizing portfolios under a Markovian regime-switching Black-Scholes economy. <i>Annals of Operations Research</i> , 2010, 176, 271-291.	2.6	76
8	A Stochastic Maximum Principle for a Markov Regime-Switching Jump-Diffusion Model and Its Application to Finance. <i>SIAM Journal on Control and Optimization</i> , 2012, 50, 964-990.	1.1	75
9	Fair valuation of participating policies with surrender options and regime switching. <i>Insurance: Mathematics and Economics</i> , 2005, 37, 533-552.	0.7	72
10	On mean-variance portfolio selection under a hidden Markovian regime-switching model. <i>Economic Modelling</i> , 2010, 27, 678-686.	1.8	67
11	Optimal portfolios with regime switching and value-at-risk constraint. <i>Automatica</i> , 2010, 46, 979-989.	3.0	65
12	On Markov-modulated Exponential-Affine Bond Price Formulae. <i>Applied Mathematical Finance</i> , 2009, 16, 1-15.	0.8	61
13	The maximum principle for a jump-diffusion mean-field model and its application to the mean-variance problem. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2013, 86, 58-73.	0.6	61
14	Pricing currency options under two-factor Markov-modulated stochastic volatility models. <i>Insurance: Mathematics and Economics</i> , 2008, 43, 295-302.	0.7	49
15	Bond pricing under a Markovian regime-switching jump-augmented Vasicek model via stochastic flows. <i>Applied Mathematics and Computation</i> , 2010, 216, 3184-3190.	1.4	46
16	Mean-variance portfolio selection under a constant elasticity of variance model. <i>Operations Research Letters</i> , 2014, 42, 337-342.	0.5	42
17	A stochastic differential game for optimal investment of an insurer with regime switching. <i>Quantitative Finance</i> , 2011, 11, 365-380.	0.9	40
18	On optimal reinsurance, dividend and reinvestment strategies. <i>Economic Modelling</i> , 2011, 28, 211-218.	1.8	39

#	ARTICLE	IF	CITATIONS
19	Asset Allocation for a DC pension fund under regime switching environment. <i>European Actuarial Journal</i> , 2011, 1, 361-377.	0.5	39
20	On a multivariate Markov chain model for credit risk measurement. <i>Quantitative Finance</i> , 2005, 5, 543-556.	0.9	36
21	Stochastic differential portfolio games for an insurer in a jump-diffusion risk process. <i>Mathematical Methods of Operations Research</i> , 2012, 75, 83-100.	0.4	36
22	On pricing barrier options with regime switching. <i>Journal of Computational and Applied Mathematics</i> , 2014, 256, 196-210.	1.1	34
23	On pricing and hedging options in regime-switching models with feedback effect. <i>Journal of Economic Dynamics and Control</i> , 2011, 35, 694-713.	0.9	33
24	Pricing annuity guarantees under a double regime-switching model. <i>Insurance: Mathematics and Economics</i> , 2015, 62, 62-78.	0.7	33
25	Robust Optimal Portfolio Choice Under Markovian Regime-switching Model. <i>Methodology and Computing in Applied Probability</i> , 2009, 11, 145-157.	0.7	32
26	A BSDE approach to a risk-based optimal investment of an insurer. <i>Automatica</i> , 2011, 47, 253-261.	3.0	32
27	Option Pricing and Filtering with Hidden Markov-Modulated Pure-Jump Processes. <i>Applied Mathematical Finance</i> , 2013, 20, 1-25.	0.8	32
28	Optimal Mixed Impulse-Equity Insurance Control Problem With Reinsurance. <i>SIAM Journal on Control and Optimization</i> , 2011, 49, 254-279.	1.1	31
29	Pricing variance swaps under a stochastic interest rate and volatility model with regime-switching. <i>Operations Research Letters</i> , 2013, 41, 180-187.	0.5	31
30	A BSDE approach to risk-based asset allocation of pension funds with regime switching. <i>Annals of Operations Research</i> , 2012, 201, 449-473.	2.6	30
31	A distributed decision making model for risk management of virtual enterprise. <i>Expert Systems With Applications</i> , 2011, 38, 13208-13215.	4.4	28
32	Bayesian Risk Measures for Derivatives via Random Esscher Transform. <i>North American Actuarial Journal</i> , 2001, 5, 78-91.	0.8	27
33	OPTION PRICING FOR GARCH MODELS WITH MARKOV SWITCHING. <i>International Journal of Theoretical and Applied Finance</i> , 2006, 09, 825-841.	0.2	27
34	Pricing Participating Products under a Generalized Jump-Diffusion Model. <i>Journal of Applied Mathematics and Stochastic Analysis</i> , 2008, 2008, 1-30.	0.3	27
35	Asset allocation under stochastic interest rate with regime switching. <i>Economic Modelling</i> , 2012, 29, 1126-1136.	1.8	26
36	Longevity bond pricing under stochastic interest rate and mortality with regime-switching. <i>Insurance: Mathematics and Economics</i> , 2013, 52, 114-123.	0.7	26

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37	Option Valuation Under a Double Regime-Switching Model. <i>Journal of Futures Markets</i> , 2014, 34, 451-478.	0.9	26
38	A PDE approach for risk measures for derivatives with regime switching. <i>Annals of Finance</i> , 2007, 4, 55-74.	0.3	25
39	A game theoretic approach to option valuation under Markovian regime-switching models. <i>Insurance: Mathematics and Economics</i> , 2008, 42, 1146-1158.	0.7	25
40	Long-term strategic asset allocation with inflation risk and regime switching. <i>Quantitative Finance</i> , 2011, 11, 1565-1580.	0.9	25
41	On optimal proportional reinsurance and investment in a Markovian regime-switching economy. <i>Acta Mathematica Sinica, English Series</i> , 2012, 28, 67-82.	0.2	25
42	A hidden Markov regime-switching model for option valuation. <i>Insurance: Mathematics and Economics</i> , 2010, 47, 374-384.	0.7	24
43	Pricing foreign equity options with regime-switching. <i>Economic Modelling</i> , 2014, 37, 296-305.	1.8	24
44	A Double HMM approach to Altman Z-scores and credit ratings. <i>Expert Systems With Applications</i> , 2014, 41, 1553-1560.	4.4	24
45	The Pricing of Credit Default Swaps under a Markov-Modulated Merton's Structural Model. <i>North American Actuarial Journal</i> , 2008, 12, 18-46.	0.8	22
46	On modeling credit defaults: A probabilistic Boolean network approach. <i>Risk and Decision Analysis</i> , 2013, 4, 119-129.	0.4	22
47	Bitcoin option pricing with a SETAR-GARCH model. <i>European Journal of Finance</i> , 2021, 27, 564-595.	1.7	22
48	Portfolio Selection in the Enlarged Markovian Regime-Switching Market. <i>SIAM Journal on Control and Optimization</i> , 2010, 48, 3368-3388.	1.1	21
49	An HMM approach for optimal investment of an insurer. <i>International Journal of Robust and Nonlinear Control</i> , 2012, 22, 778-807.	2.1	21
50	Optimal investment-reinsurance with dynamic risk constraint and regime switching. <i>Scandinavian Actuarial Journal</i> , 2013, 2013, 263-285.	1.0	21
51	Pricing bond options under a Markovian regime-switching Hull-White model. <i>Economic Modelling</i> , 2013, 30, 933-940.	1.8	21
52	Credit portfolio management using two-level particle swarm optimization. <i>Information Sciences</i> , 2013, 237, 162-175.	4.0	21
53	A BSDE Approach to Optimal Investment of an Insurer with Hidden Regime Switching. <i>Stochastic Analysis and Applications</i> , 2013, 31, 1-18.	0.9	21
54	A COMPARISON OF PRICING KERNELS FOR GARCH OPTION PRICING WITH GENERALIZED HYPERBOLIC DISTRIBUTIONS. <i>International Journal of Theoretical and Applied Finance</i> , 2011, 14, 669-708.	0.2	20

#	ARTICLE	IF	CITATIONS
55	Robust reinsurance contracts with risk constraint. <i>Scandinavian Actuarial Journal</i> , 2020, 2020, 419-453.	1.0	20
56	Regime-Switching Risk: To Price or Not to Price?. <i>International Journal of Stochastic Analysis</i> , 2011, 2011, 1-14.	0.3	18
57	Optimal insurance risk control with multiple reinsurers. <i>Journal of Computational and Applied Mathematics</i> , 2016, 306, 40-52.	1.1	18
58	Optimal portfolios with maximum Value-at-Risk constraint under a hidden Markovian regime-switching model. <i>Automatica</i> , 2016, 74, 194-205.	3.0	18
59	Option pricing when the regime-switching risk is priced. <i>Acta Mathematicae Applicatae Sinica</i> , 2009, 25, 369-388.	0.4	17
60	Optimal dividends with debts and nonlinear insurance risk processes. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 110-121.	0.7	16
61	Stochastic differential game, Esscher transform and general equilibrium under a Markovian regime-switching Lévy model. <i>Insurance: Mathematics and Economics</i> , 2013, 53, 757-768.	0.7	16
62	Option valuation under a regime-switching constant elasticity of variance process. <i>Applied Mathematics and Computation</i> , 2013, 219, 4434-4443.	1.4	16
63	Pricing Exotic Options under a High-Order Markovian Regime Switching Model. <i>Journal of Applied Mathematics and Decision Sciences</i> , 2007, 2007, 1-15.	0.4	15
64	Esscher transforms and consumption-based models. <i>Insurance: Mathematics and Economics</i> , 2009, 45, 337-347.	0.7	15
65	On the Market-Consistent Valuation of Fish Farms: Using the Real Option Approach and Salmon Futures. <i>American Journal of Agricultural Economics</i> , 2017, 99, 207-224.	2.4	15
66	Pricing regime-switching risk in an HJM interest rate environment. <i>Quantitative Finance</i> , 2016, 16, 1791-1800.	0.9	14
67	Pricing strategy for a two-echelon supply chain with optimized return effort level. <i>International Journal of Production Economics</i> , 2016, 182, 185-195.	5.1	14
68	Optimal reinsurance policies with two reinsurers in continuous time. <i>Economic Modelling</i> , 2016, 59, 182-195.	1.8	14
69	A PDE approach to risk measures of derivatives. <i>Applied Mathematical Finance</i> , 2000, 7, 211-228.	0.8	13
70	Capital requirements and optimal investment with solvency probability constraints. <i>IMA Journal of Management Mathematics</i> , 2015, 26, 345-375.	1.1	13
71	A self-exciting threshold jump-diffusion model for option valuation. <i>Insurance: Mathematics and Economics</i> , 2016, 69, 168-193.	0.7	13
72	An FFT approach for option pricing under a regime-switching stochastic interest rate model. <i>Communications in Statistics - Theory and Methods</i> , 2017, 46, 5292-5310.	0.6	13

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73	Fuzzy hidden Markov-switching portfolio selection with capital gain tax. Expert Systems With Applications, 2020, 149, 113304.	4.4	13
74	Pricing and hedging contingent claims with regime switching risk. Communications in Mathematical Sciences, 2011, 9, 477-498.	0.5	13
75	Filtering a Markov Modulated Random Measure. IEEE Transactions on Automatic Control, 2010, 55, 74-88.	3.6	12
76	Bond valuation under a discrete-time regime-switching term structure model and its continuous-time extension. Managerial Finance, 2011, 37, 1025-1047.	0.7	12
77	A risk-based approach for pricing American options under a generalized Markov regime-switching model. Quantitative Finance, 2011, 11, 1633-1646.	0.9	12
78	Higher-Order Markov Chains. Profiles in Operations Research, 2013, , 141-176.	0.3	12
79	A DUPIRE EQUATION FOR A REGIME-SWITCHING MODEL. International Journal of Theoretical and Applied Finance, 2015, 18, 1550023.	0.2	12
80	Hidden Markov models with threshold effects and their applications to oil price forecasting. Journal of Industrial and Management Optimization, 2017, 13, 757-773.	0.8	12
81	Pricing participating products with Markov-modulated jump-diffusion process: An efficient numerical PIDE approach. Insurance: Mathematics and Economics, 2013, 53, 712-721.	0.7	11
82	A double-exponential GARCH model for stochastic mortality. European Actuarial Journal, 2013, 3, 385-406.	0.5	11
83	On Optimal Cash Management under a Stochastic Volatility Model. East Asian Journal on Applied Mathematics, 2013, 3, 81-92.	0.4	11
84	Optimal investment of an insurer with regime-switching and risk constraint. Scandinavian Actuarial Journal, 2014, 2014, 583-601.	1.0	11
85	Filtering and change point estimation for hidden Markov-modulated Poisson processes. Applied Mathematics Letters, 2014, 28, 66-71.	1.5	11
86	Singular dividend optimization for a linear diffusion model with time-inconsistent preferences. European Journal of Operational Research, 2020, 285, 66-80.	3.5	11
87	Subjective risk measures: Bayesian predictive scenarios analysis. Insurance: Mathematics and Economics, 1999, 25, 157-169.	0.7	10
88	On Bayesian Value at Risk: From Linear to Non-Linear Portfolios. Asia-Pacific Financial Markets, 2004, 11, 161-184.	1.3	10
89	Extracting Information from Spot Interest Rates and Credit Ratings using Double Higher-Order Hidden Markov Models. Computational Economics, 2005, 26, 69-102.	1.5	10
90	A Pseudo-Bayesian Model for Stock Returns In Financial Crises. Journal of Risk and Financial Management, 2011, 4, 43-73.	1.1	10

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91	Filtering a nonlinear stochastic volatility model. <i>Nonlinear Dynamics</i> , 2012, 67, 1295-1313.	2.7	10
92	On pricing basket credit default swaps. <i>Quantitative Finance</i> , 2013, 13, 1845-1854.	0.9	10
93	OPTIMAL DIVIDEND–REINSURANCE WITH TWO TYPES OF PREMIUM PRINCIPLES. <i>Probability in the Engineering and Informational Sciences</i> , 2016, 30, 224-243.	0.6	10
94	The risks of cryptocurrencies with long memory in volatility, non-normality and behavioural insights. <i>Applied Economics</i> , 2021, 53, 1991-2014.	1.2	10
95	Optimal portfolio in a continuous-time self-exciting threshold model. <i>Journal of Industrial and Management Optimization</i> , 2013, 9, 487-504.	0.8	10
96	A dynamic binomial expansion technique for credit risk measurement: a Bayesian filtering approach. <i>Applied Mathematical Finance</i> , 2004, 11, 165-186.	0.8	9
97	Modeling Default Data Via an Interactive Hidden Markov Model. <i>Computational Economics</i> , 2009, 34, 1-19.	1.5	9
98	Pricing and managing risks of European-style options in a Markovian regime-switching binomial model. <i>Annals of Finance</i> , 2013, 9, 421-438.	0.3	9
99	A New Multivariate Nonlinear Time Series Model for Portfolio Risk Measurement: The Threshold Copula–Based TAR Approach. <i>Journal of Time Series Analysis</i> , 2017, 38, 243-265.	0.7	9
100	On Bayesian Mixture Credibility. <i>ASTIN Bulletin</i> , 2006, 36, 573-588.	0.7	9
101	Martingale representation for contingent claims with regime switching. <i>Communications on Stochastic Analysis</i> , 2007, 1, .	0.1	9
102	Risk measures for derivatives with Markov-modulated pure jump processes. <i>Asia-Pacific Financial Markets</i> , 2007, 13, 129-149.	1.3	8
103	Portfolio risk minimization and differential games. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2009, 71, e2127-e2135.	0.6	8
104	On filtering and estimation of a threshold stochastic volatility model. <i>Applied Mathematics and Computation</i> , 2011, 218, 61-75.	1.4	8
105	Asset allocation under threshold autoregressive models. <i>Applied Stochastic Models in Business and Industry</i> , 2012, 28, 60-72.	0.9	8
106	Option valuation by a self-exciting threshold binomial model. <i>Mathematical and Computer Modelling</i> , 2013, 58, 28-37.	2.0	8
107	Backward stochastic difference equations for dynamic convex risk measures on a binomial tree. <i>Journal of Applied Probability</i> , 2015, 52, 771-785.	0.4	8
108	Discrete-time optimal asset allocation under Higher-Order Hidden Markov Model. <i>Economic Modelling</i> , 2017, 66, 223-232.	1.8	8

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109	Household consumption-investment-insurance decisions with uncertain income and market ambiguity. Scandinavian Actuarial Journal, 2021, 2021, 832-865.	1.0	8
110	A real option approach to optimal inventory management of retail products. Journal of Industrial and Management Optimization, 2012, 8, 379-389.	0.8	8
111	A Markov Regime-Switching Marked Point Process for Short-Rate Analysis with Credit Risk. International Journal of Stochastic Analysis, 2010, 2010, 1-18.	0.3	7
112	Ruin Theory in a Hidden Markov-Modulated Risk Model. Stochastic Models, 2011, 27, 474-489.	0.3	7
113	Viterbi-Based Estimation for Markov Switching GARCH Model. Applied Mathematical Finance, 2012, 19, 219-231.	0.8	7
114	Asset Pricing Using Trading Volumes in a Hidden Regime-Switching Environment. Asia-Pacific Financial Markets, 2015, 22, 133-149.	1.3	7
115	Option Pricing Under a Stochastic Interest Rate and Volatility Model with Hidden Markovian Regime-Switching. Computational Economics, 2019, 53, 555-586.	1.5	7
116	Optimal risk exposure and dividend payout policies under model uncertainty. Insurance: Mathematics and Economics, 2021, 100, 1-29.	0.7	7
117	A Hidden Markov-Modulated Jump Diffusion Model for European Option Pricing. Profiles in Operations Research, 2014, , 185-209.	0.3	7
118	Functional Itô's calculus and dynamic convex risk measures for derivative securities. Communications on Stochastic Analysis, 2012, 6, .	0.1	7
119	On Bayesian Mixture Credibility. ASTIN Bulletin, 2006, 36, 573-588.	0.7	6
120	Can expected shortfall and Value-at-Risk be used to statically hedge options?. Quantitative Finance, 2010, 10, 575-583.	0.9	6
121	Utility-based indifference pricing in regime-switching models. Nonlinear Analysis: Theory, Methods & Applications, 2011, 74, 6302-6313.	0.6	6
122	Characteristic functions and option valuation in a Markov chain market. Computers and Mathematics With Applications, 2011, 62, 65-74.	1.4	6
123	A BSDE Approach to Convex Risk Measures for Derivative Securities. Stochastic Analysis and Applications, 2012, 30, 1083-1101.	0.9	6
124	Integration by Parts and Martingale Representation for a Markov Chain. Abstract and Applied Analysis, 2014, 2014, 1-11.	0.3	6
125	A Stochastic Flows Approach for Asset Allocation with Hidden Economic Environment. International Journal of Stochastic Analysis, 2015, 2015, 1-11.	0.3	6
126	A real option approach for investment opportunity valuation. Journal of Industrial and Management Optimization, 2017, 13, 1213-1235.	0.8	6

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127	On option pricing under a completely random measure via a generalized Esscher transform. Insurance: Mathematics and Economics, 2008, 43, 99-107.	0.7	5
128	Modelling long-term investment returns via Bayesian infinite mixture time series models. Scandinavian Actuarial Journal, 2008, 2008, 243-282.	1.0	5
129	Martingale Representation and Admissible Portfolio Process with Regime Switching. Stochastic Analysis and Applications, 2010, 29, 106-120.	0.9	5
130	Option Valuation with a Discrete-Time Double Markovian Regime-Switching Model. Applied Mathematical Finance, 2011, 18, 473-490.	0.8	5
131	ATTAINABLE CONTINGENT CLAIMS IN A MARKOVIAN REGIME-SWITCHING MARKET. International Journal of Theoretical and Applied Finance, 2012, 15, 1250055.	0.2	5
132	A Flexible Markov Chain Approach for Multivariate Credit Ratings. Computational Economics, 2012, 39, 135-143.	1.5	5
133	Reflected Backward Stochastic Differential Equations, Convex Risk Measures and American Options. Stochastic Analysis and Applications, 2013, 31, 1077-1096.	0.9	5
134	Risk-Based Asset Allocation Under Markov-Modulated Pure Jump Processes. Stochastic Analysis and Applications, 2014, 32, 191-206.	0.9	5
135	The market for salmon futures: an empirical analysis of the Fish Pool using the Schwartz multi-factor model. Quantitative Finance, 2016, 16, 1823-1842.	0.9	5
136	A functional Itô's calculus approach to convex risk measures with jump diffusion. European Journal of Operational Research, 2016, 250, 874-883.	3.5	5
137	A note on optimal insurance risk control with multiple reinsurers. Journal of Computational and Applied Mathematics, 2017, 319, 38-42.	1.1	5
138	Market-making strategy with asymmetric information and regime-switching. Journal of Economic Dynamics and Control, 2018, 90, 408-433.	0.9	5
139	HEDGING OPTIONS IN A DOUBLY MARKOV-MODULATED FINANCIAL MARKET VIA STOCHASTIC FLOWS. International Journal of Theoretical and Applied Finance, 2019, 22, 1950047.	0.2	5
140	On Valuing Participating Life Insurance Contracts with Conditional Heteroscedasticity. Asia-Pacific Financial Markets, 2007, 14, 255-275.	1.3	4
141	Impulse Control of Proportional Reinsurance with Constraints. International Journal of Stochastic Analysis, 2011, 2011, 1-13.	0.3	4
142	A Bayesian approach for optimal reinsurance and investment in a diffusion model. Journal of Engineering Mathematics, 2012, 76, 195-206.	0.6	4
143	Minimal variance hedging of natural gas derivatives in exponential Lévy models: Theory and empirical performance. Energy Economics, 2013, 36, 97-107.	5.6	4
144	A Note on Differentiability in a Markov Chain Market Using Stochastic Flows. Stochastic Analysis and Applications, 2015, 33, 110-122.	0.9	4

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145	Pricing options in a Markov regime switching model with a random acceleration for the volatility. IMA Journal of Applied Mathematics, 2016, 81, 842-859.	0.8	4
146	A note on regime-switching Kolmogorov's forward and backward equations using stochastic flows. Journal of Mathematical Analysis and Applications, 2018, 460, 891-899.	0.5	4
147	A hidden Markov regime-switching smooth transition model. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.2	4
148	Continuous-time optimal reinsurance strategy with nontrivial curved structures. Applied Mathematics and Computation, 2019, 363, 124585.	1.4	4
149	Optimal pairs trading with dynamic mean-variance objective. Mathematical Methods of Operations Research, 2021, 94, 145-168.	0.4	4
150	Risk-minimizing pricing and Esscher transform in a general non-Markovian regime-switching jump-diffusion model. Discrete and Continuous Dynamical Systems - Series B, 2017, 22, 2595-2626.	0.5	4
151	Consumption-portfolio optimization and filtering in a hidden Markov-modulated asset price model. Journal of Industrial and Management Optimization, 2017, 13, 23-46.	0.8	4
152	Option Valuation under a Multivariate Markov Chain Model. , 2010, , .		3
153	Risk measures and behaviors for bonds under stochastic interest rate models. Mathematical and Computer Modelling, 2012, 56, 204-217.	2.0	3
154	Strategic Asset Allocation Under a Fractional Hidden Markov Model. Methodology and Computing in Applied Probability, 2014, 16, 609-626.	0.7	3
155	On reduced-form intensity-based model with "trigger" events. Journal of the Operational Research Society, 2014, 65, 331-339.	2.1	3
156	Pricing dynamic fund protection under hidden Markov models. IMA Journal of Management Mathematics, 0, , dpw014.	1.1	3
157	A Higher-order interactive hidden Markov model and its applications. OR Spectrum, 2017, 39, 1055-1069.	2.1	3
158	A martingale approach for asset allocation with derivative security and hidden economic risk. Journal of Applied Probability, 2019, 56, 723-749.	0.4	3
159	Two price economic equilibria and financial market bid/ask prices. Annals of Finance, 2021, 17, 27-43.	0.3	3
160	Option Pricing Under Autoregressive Random Variance Models. North American Actuarial Journal, 2006, 10, 62-75.	0.8	2
161	Insurance Claims Modulated by a Hidden Marked Point Process. Proceedings of the American Control Conference, 2007, , .	0.0	2
162	"Pricing Annuity Guarantees Under a Regime-Switching Model", X. Sheldon Lin, Ken Seng Tan and Hailiang Yang, July 2009. North American Actuarial Journal, 2009, 13, 333-337.	0.8	2

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163	Control of discrete-time HMM partially observed under fractional Gaussian noises. Systems and Control Letters, 2011, 60, 350-355.	1.3	2
164	Default Times in a Continuous-Time Markovian Regime Switching Model. Stochastic Analysis and Applications, 2011, 29, 824-837.	0.9	2
165	Markovian forward-backward stochastic differential equations and stochastic flows. Systems and Control Letters, 2012, 61, 1017-1022.	1.3	2
166	A Partial Differential Equation Approach To Multivariate Risk Theory. Interdisciplinary Mathematical Sciences, 2012, , 111-123.	0.4	2
167	Hidden Markov Chains. Profiles in Operations Research, 2013, , 201-230.	0.3	2
168	Filtering a Double Threshold Model With Regime Switching. IEEE Transactions on Automatic Control, 2013, 58, 3185-3190.	3.6	2
169	Optimal insurance in a changing economy. Mathematical Control and Related Fields, 2014, 4, 187-202.	0.6	2
170	Interacting default intensity with a hidden Markov process. Quantitative Finance, 2017, 17, 781-794.	0.9	2
171	A Risk-Based Approach for Asset Allocation with A Defaultable Share. Risks, 2018, 6, 14.	1.3	2
172	Consumption-leisure-investment strategies with time-inconsistent preference in a life-cycle model. Communications in Statistics - Theory and Methods, 2020, 49, 6057-6079.	0.6	2
173	Trading strategy with stochastic volatility in a limit order book market. Decisions in Economics and Finance, 2020, 43, 277-301.	1.1	2
174	Lower and upper pricing of financial assets. Probability, Uncertainty and Quantitative Risk, 2022, 7, 45.	0.5	2
175	Robust reinsurance and investment strategies under principal-agent framework. Annals of Operations Research, 0, , 1.	2.6	2
176	Bayesian nonlinear expectation for time series modelling and its application to Bitcoin. Empirical Economics, 2023, 64, 505-537.	1.5	2
177	A Markovian regime-switching stochastic differential game for portfolio risk minimization. , 2008, , .		1
178	Asset Allocation with Hedge Funds on the Menu, Phelim Boyle and Sun Siang Liew, October 2007. North American Actuarial Journal, 2008, 12, 213-215.	0.8	1
179	On Infectious Models for Dependent Default Risk. , 2011, , .		1
180	Optimal Submission Problem in a Limit Order Book with VaR Constraints. , 2012, , .		1

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181	Asset Allocation under Regime-Switching Models. , 2012, , .		1
182	A stochastic maximum principle for backward control systems with random default time. International Journal of Control, 2013, 86, 953-965.	1.2	1
183	Valuing commodity options and futures options with changing economic conditions. Economic Modelling, 2015, 51, 524-533.	1.8	1
184	On Optimal Pricing Model for Multiple Dealers in a Competitive Market. Computational Economics, 2019, 53, 397-431.	1.5	1
185	Impact of reorder option in supply chain coordination. Journal of Industrial and Management Optimization, 2017, 13, 449-475.	0.8	1
186	Stochastic volatility with regime switching and uncertain noise: Filtering with sub-linear expectations. Discrete and Continuous Dynamical Systems - Series B, 2017, 22, 59-81.	0.5	1
187	A Mixture Price Trend Model for Long-Term Risk Management. , 0, , 157-173.		1
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