List of Publications by Year in descending order

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TAK KUEN SUI

#	Article	IF	CITATIONS
1	Bayesian nonlinear expectation for time series modelling and its application to Bitcoin. Empirical Economics, 2023, 64, 505-537.	3.0	2
2	Lower and upper pricing of financial assets. Probability, Uncertainty and Quantitative Risk, 2022, 7, 45.	0.8	2
3	Threshold Autoregressive Nearest-Neighbour Models for Claims Reserving. Econometrics and Statistics, 2022, , .	0.8	0
4	Regime switching optimal growth model with risk sensitive preferences. Journal of Mathematical Economics, 2022, , 102702.	0.8	0
5	Two price economic equilibria and financial market bid/ask prices. Annals of Finance, 2021, 17, 27-43.	0.8	3
6	Bitcoin option pricing with a SETAR-GARCH model. European Journal of Finance, 2021, 27, 564-595.	3.1	22
7	Household consumption-investment-insurance decisions with uncertain income and market ambiguity. Scandinavian Actuarial Journal, 2021, 2021, 832-865.	1.7	8
8	The risks of cryptocurrencies with long memory in volatility, non-normality and behavioural insights. Applied Economics, 2021, 53, 1991-2014.	2.2	10
9	Optimal pairs trading with dynamic mean-variance objective. Mathematical Methods of Operations Research, 2021, 94, 145-168.	1.0	4
10	Optimal risk exposure and dividend payout policies under model uncertainty. Insurance: Mathematics and Economics, 2021, 100, 1-29.	1.2	7
11	Generalized optimal liquidation problems across multiple trading venues. Journal of Industrial and Management Optimization, 2021, .	1.3	0
12	Singular dividend optimization for a linear diffusion model with time-inconsistent preferences. European Journal of Operational Research, 2020, 285, 66-80.	5.7	11
13	Consumption-leisure-investment strategies with time-inconsistent preference in a life-cycle model. Communications in Statistics - Theory and Methods, 2020, 49, 6057-6079.	1.0	2
14	Robust reinsurance contracts with risk constraint. Scandinavian Actuarial Journal, 2020, 2020, 419-453.	1.7	20
15	Fuzzy hidden Markov-switching portfolio selection with capital gain tax. Expert Systems With Applications, 2020, 149, 113304.	7.6	13
16	Trading strategy with stochastic volatility in a limit order book market. Decisions in Economics and Finance, 2020, 43, 277-301.	1.8	2
17	Continuous-time optimal reinsurance strategy with nontrivial curved structures. Applied Mathematics and Computation, 2019, 363, 124585.	2.2	4
18	A martingale approach for asset allocation with derivative security and hidden economic risk. Journal of Applied Probability, 2019, 56, 723-749.	0.7	3

#	Article	IF	CITATIONS
19	HEDGING OPTIONS IN A DOUBLY MARKOV-MODULATED FINANCIAL MARKET VIA STOCHASTIC FLOWS. International Journal of Theoretical and Applied Finance, 2019, 22, 1950047.	0.5	5
20	Option Pricing Under a Stochastic Interest Rate and Volatility Model with Hidden Markovian Regime-Switching. Computational Economics, 2019, 53, 555-586.	2.6	7
21	On Optimal Pricing Model for Multiple Dealers in a Competitive Market. Computational Economics, 2019, 53, 397-431.	2.6	1
22	On infectious model for dependent defaults. Risk and Decision Analysis, 2018, 6, 249-261.	0.4	0
23	Malliavin calculus in a binomial framework. Applied Stochastic Models in Business and Industry, 2018, 34, 774-781.	1.5	Ο
24	A note on regime-switching Kolmogorov's forward and backward equations using stochastic flows. Journal of Mathematical Analysis and Applications, 2018, 460, 891-899.	1.0	4
25	Market-making strategy with asymmetric information and regime-switching. Journal of Economic Dynamics and Control, 2018, 90, 408-433.	1.6	5
26	A hidden Markov regime-switching smooth transition model. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	4
27	A Risk-Based Approach for Asset Allocation with A Defaultable Share. Risks, 2018, 6, 14.	2.4	2
28	An FFT approach for option pricing under a regime-switching stochastic interest rate model. Communications in Statistics - Theory and Methods, 2017, 46, 5292-5310.	1.0	13
29	A note on optimal insurance risk control with multiple reinsurers. Journal of Computational and Applied Mathematics, 2017, 319, 38-42.	2.0	5
30	Discrete-time optimal asset allocation under Higher-Order Hidden Markov Model. Economic Modelling, 2017, 66, 223-232.	3.8	8
31	A Higher-order interactive hidden Markov model and its applications. OR Spectrum, 2017, 39, 1055-1069.	3.4	3
32	On the Market onsistent Valuation of Fish Farms: Using the Real Option Approach and Salmon Futures. American Journal of Agricultural Economics, 2017, 99, 207-224.	4.3	15
33	Interacting default intensity with a hidden Markov process. Quantitative Finance, 2017, 17, 781-794.	1.7	2
34	A New Multivariate Nonlinear Time Series Model for Portfolio Risk Measurement: The Threshold Copulaâ€Based TAR Approach. Journal of Time Series Analysis, 2017, 38, 243-265.	1.2	9
35	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.	0.9	4
36	Hidden Markov models with threshold effects and their applications to oil price forecasting. Journal of Industrial and Management Optimization, 2017, 13, 757-773.	1.3	12

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37	A real option approach for investment opportunity valuation. Journal of Industrial and Management Optimization, 2017, 13, 1213-1235.	1.3	6
38	Impact of reorder option in supply chain coordination. Journal of Industrial and Management Optimization, 2017, 13, 449-475.	1.3	1
39	Stochastic volatility with regime switching and uncertain noise: Filtering with sub-linear expectations. Discrete and Continuous Dynamical Systems - Series B, 2017, 22, 59-81.	0.9	1
40	Consumption-portfolio optimization and filtering in a hidden Markov-modulated asset price model. Journal of Industrial and Management Optimization, 2017, 13, 23-46.	1.3	4
41	Optimal Strategy for Limit Order Book Submissions in High Frequency Trading. East Asian Journal on Applied Mathematics, 2016, 6, 222-234.	0.9	0
42	Optimal insurance risk control with multiple reinsurers. Journal of Computational and Applied Mathematics, 2016, 306, 40-52.	2.0	18
43	A self-exciting threshold jump–diffusion model for option valuation. Insurance: Mathematics and Economics, 2016, 69, 168-193.	1.2	13
44	OPTIMAL DIVIDEND–REINSURANCE WITH TWO TYPES OF PREMIUM PRINCIPLES. Probability in the Engineering and Informational Sciences, 2016, 30, 224-243.	0.8	10
45	Pricing regime-switching risk in an HJM interest rate environment. Quantitative Finance, 2016, 16, 1791-1800.	1.7	14
46	Pricing strategy for a two-echelon supply chain with optimized return effort level. International Journal of Production Economics, 2016, 182, 185-195.	8.9	14
47	Optimal portfolios with maximum Value-at-Risk constraint under a hidden Markovian regime-switching model. Automatica, 2016, 74, 194-205.	5.0	18
48	Pricing options in a Markov regime switching model with a random acceleration for the volatility. IMA Journal of Applied Mathematics, 2016, 81, 842-859.	1.6	4
49	Optimal reinsurance policies with two reinsurers in continuous time. Economic Modelling, 2016, 59, 182-195.	3.8	14
50	The market for salmon futures: an empirical analysis of the Fish Pool using the Schwartz multi-factor model. Quantitative Finance, 2016, 16, 1823-1842.	1.7	5
51	A functional Itô's calculus approach to convex risk measures with jump diffusion. European Journal of Operational Research, 2016, 250, 874-883.	5.7	5
52	Backward stochastic difference equations for dynamic convex risk measures on a binomial tree. Journal of Applied Probability, 2015, 52, 771-785.	0.7	8
53	A Stochastic Flows Approach for Asset Allocation with Hidden Economic Environment. International Journal of Stochastic Analysis, 2015, 2015, 1-11.	0.3	6
54	A Note on Differentiability in a Markov Chain Market Using Stochastic Flows. Stochastic Analysis and Applications, 2015, 33, 110-122.	1.5	4

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55	Asset Pricing Using Trading Volumes in a Hidden Regime-Switching Environment. Asia-Pacific Financial Markets, 2015, 22, 133-149.	2.4	7
56	Pricing annuity guarantees under a double regime-switching model. Insurance: Mathematics and Economics, 2015, 62, 62-78.	1.2	33
57	Valuing commodity options and futures options with changing economic conditions. Economic Modelling, 2015, 51, 524-533.	3.8	1
58	A DUPIRE EQUATION FOR A REGIME-SWITCHING MODEL. International Journal of Theoretical and Applied Finance, 2015, 18, 1550023.	0.5	12
59	Capital requirements and optimal investment with solvency probability constraints. IMA Journal of Management Mathematics, 2015, 26, 345-375.	1.6	13
60	On a Markov chain approximation method for option pricing with regime switching. Journal of Industrial and Management Optimization, 2015, 12, 529-541.	1.3	0
61	Integration by Parts and Martingale Representation for a Markov Chain. Abstract and Applied Analysis, 2014, 2014, 1-11.	0.7	6
62	Optimal investment of an insurer with regime-switching and risk constraint. Scandinavian Actuarial Journal, 2014, 2014, 583-601.	1.7	11
63	Option Valuation Under a Double Regimeâ€ S witching Model. Journal of Futures Markets, 2014, 34, 451-478.	1.8	26
64	Filtering and change point estimation for hidden Markov-modulated Poisson processes. Applied Mathematics Letters, 2014, 28, 66-71.	2.7	11
65	Pricing foreign equity options with regime-switching. Economic Modelling, 2014, 37, 296-305.	3.8	24
66	Strategic Asset Allocation Under a Fractional Hidden Markov Model. Methodology and Computing in Applied Probability, 2014, 16, 609-626.	1.2	3
67	Impact of secondary market on consumer return policies and supply chain coordination. Omega, 2014, 45, 57-70.	5.9	77
68	A Double HMM approach to Altman Z-scores and credit ratings. Expert Systems With Applications, 2014, 41, 1553-1560.	7.6	24
69	On pricing barrier options with regime switching. Journal of Computational and Applied Mathematics, 2014, 256, 196-210.	2.0	34
70	Risk-Based Asset Allocation Under Markov-Modulated Pure Jump Processes. Stochastic Analysis and Applications, 2014, 32, 191-206.	1.5	5
71	Mean–variance portfolio selection under a constant elasticity of variance model. Operations Research Letters, 2014, 42, 337-342.	0.7	42
72	Optimal insurance in a changing economy. Mathematical Control and Related Fields, 2014, 4, 187-202.	1.1	2

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73	On reduced-form intensity-based model with â€~trigger' events. Journal of the Operational Research Society, 2014, 65, 331-339.	3.4	3
74	A Hidden Markov-Modulated Jump Diffusion Model for European Option Pricing. Profiles in Operations Research, 2014, , 185-209.	0.4	7
75	Optimal dividends with debts and nonlinear insurance risk processes. Insurance: Mathematics and Economics, 2013, 53, 110-121.	1.2	16
76	Higher-Order Markov Chains. Profiles in Operations Research, 2013, , 141-176.	0.4	12
77	Hidden Markov Chains. Profiles in Operations Research, 2013, , 201-230.	0.4	2
78	Pricing and managing risks of European-style options in a Markovian regime-switching binomial model. Annals of Finance, 2013, 9, 421-438.	0.8	9
79	Minimal variance hedging of natural gas derivatives in exponential Lévy models: Theory and empirical performance. Energy Economics, 2013, 36, 97-107.	12.1	4
80	Pricing participating products with Markov-modulated jump–diffusion process: An efficient numerical PIDE approach. Insurance: Mathematics and Economics, 2013, 53, 712-721.	1.2	11
81	Stochastic differential game, Esscher transform and general equilibrium under a Markovian regime-switching Lévy model. Insurance: Mathematics and Economics, 2013, 53, 757-768.	1.2	16
82	Filtering a Double Threshold Model With Regime Switching. IEEE Transactions on Automatic Control, 2013, 58, 3185-3190.	5.7	2
83	A double-exponential GARCH model for stochastic mortality. European Actuarial Journal, 2013, 3, 385-406.	1.1	11
84	Optimal investment-reinsurance with dynamic risk constraint and regime switching. Scandinavian Actuarial Journal, 2013, 2013, 263-285.	1.7	21
85	Longevity bond pricing under stochastic interest rate and mortality with regime-switching. Insurance: Mathematics and Economics, 2013, 52, 114-123.	1.2	26
86	Reflected Backward Stochastic Differential Equations, Convex Risk Measures and American Options. Stochastic Analysis and Applications, 2013, 31, 1077-1096.	1.5	5
87	The maximum principle for a jump-diffusion mean-field model and its application to the mean–variance problem. Nonlinear Analysis: Theory, Methods & Applications, 2013, 86, 58-73.	1.1	61
88	Pricing bond options under a Markovian regime-switching Hull–White model. Economic Modelling, 2013, 30, 933-940.	3.8	21
89	Option valuation by a self-exciting threshold binomial model. Mathematical and Computer Modelling, 2013, 58, 28-37.	2.0	8
90	Pricing variance swaps under a stochastic interest rate and volatility model with regime-switching. Operations Research Letters, 2013, 41, 180-187.	0.7	31

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91	A stochastic maximum principle for backward control systems with random default time. International Journal of Control, 2013, 86, 953-965.	1.9	1
92	Credit portfolio management using two-level particle swarm optimization. Information Sciences, 2013, 237, 162-175.	6.9	21
93	Option valuation under a regime-switching constant elasticity of variance process. Applied Mathematics and Computation, 2013, 219, 4434-4443.	2.2	16
94	A BSDE Approach to Optimal Investment of an Insurer with Hidden Regime Switching. Stochastic Analysis and Applications, 2013, 31, 1-18.	1.5	21
95	On pricing basket credit default swaps. Quantitative Finance, 2013, 13, 1845-1854.	1.7	10
96	Option Pricing and Filtering with Hidden Markov-Modulated Pure-Jump Processes. Applied Mathematical Finance, 2013, 20, 1-25.	1.2	32
97	On modeling credit defaults: A probabilistic Boolean network approach. Risk and Decision Analysis, 2013, 4, 119-129.	0.4	22
98	On Optimal Cash Management under a Stochastic Volatility Model. East Asian Journal on Applied Mathematics, 2013, 3, 81-92.	0.9	11
99	Optimal portfolio in a continuous-time self-exciting threshold model. Journal of Industrial and Management Optimization, 2013, 9, 487-504.	1.3	10
100	ATTAINABLE CONTINGENT CLAIMS IN A MARKOVIAN REGIME-SWITCHING MARKET. International Journal of Theoretical and Applied Finance, 2012, 15, 1250055.	0.5	5
101	Optimal Submission Problem in a Limit Order Book with VaR Constraints. , 2012, , .		1
102	Viterbi-Based Estimation for Markov Switching GARCH Model. Applied Mathematical Finance, 2012, 19, 219-231.	1.2	7
103	A BSDE Approach to Convex Risk Measures for Derivative Securities. Stochastic Analysis and Applications, 2012, 30, 1083-1101.	1.5	6
104	A Stochastic Maximum Principle for a Markov Regime-Switching Jump-Diffusion Model and Its Application to Finance. SIAM Journal on Control and Optimization, 2012, 50, 964-990.	2.1	75
105	A BSDE approach to risk-based asset allocation of pension funds with regime switching. Annals of Operations Research, 2012, 201, 449-473.	4.1	30
106	Markovian forward–backward stochastic differential equations and stochastic flows. Systems and Control Letters, 2012, 61, 1017-1022.	2.3	2
107	Asset Allocation under Regime-Switching Models. , 2012, , .		1
108	A Bayesian approach for optimal reinsurance and investment in a diffusion model. Journal of Engineering Mathematics, 2012, 76, 195-206.	1.2	4

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109	A Partial Differential Equation Approach To Multivariate Risk Theory. Interdisciplinary Mathematical Sciences, 2012, , 111-123.	0.4	2
110	Risk measures and behaviors for bonds under stochastic interest rate models. Mathematical and Computer Modelling, 2012, 56, 204-217.	2.0	3
111	Asset allocation under stochastic interest rate with regime switching. Economic Modelling, 2012, 29, 1126-1136.	3.8	26
112	A decomposition method for optimal portfolios with regime-switching and risk constraint. Risk and Decision Analysis, 2012, 3, 269-276.	0.4	0
113	An HMM approach for optimal investment of an insurer. International Journal of Robust and Nonlinear Control, 2012, 22, 778-807.	3.7	21
114	Asset allocation under threshold autoregressive models. Applied Stochastic Models in Business and Industry, 2012, 28, 60-72.	1.5	8
115	Stochastic differential portfolio games for an insurer in a jump-diffusion risk process. Mathematical Methods of Operations Research, 2012, 75, 83-100.	1.0	36
116	Filtering a nonlinear stochastic volatility model. Nonlinear Dynamics, 2012, 67, 1295-1313.	5.2	10
117	A Flexible Markov Chain Approach for Multivariate Credit Ratings. Computational Economics, 2012, 39, 135-143.	2.6	5
118	On optimal proportional reinsurance and investment in a Markovian regime-switching economy. Acta Mathematica Sinica, English Series, 2012, 28, 67-82.	0.6	25
119	Functional Itùs calculus and dynamic convex risk measures for derivative securities. Communications on Stochastic Analysis, 2012, 6, .	0.1	7
120	A real option approach to optimal inventory management of retail products. Journal of Industrial and Management Optimization, 2012, 8, 379-389.	1.3	8
121	A stochastic differential game for optimal investment of an insurer with regime switching. Quantitative Finance, 2011, 11, 365-380.	1.7	40
122	Ruin Theory in a Hidden Markov-Modulated Risk Model. Stochastic Models, 2011, 27, 474-489.	0.5	7
123	Long-term strategic asset allocation with inflation risk and regime switching. Quantitative Finance, 2011, 11, 1565-1580.	1.7	25
124	Optimal Mixed Impulse-Equity Insurance Control Problem With Reinsurance. SIAM Journal on Control and Optimization, 2011, 49, 254-279.	2.1	31
125	On optimal reinsurance, dividend and reinvestment strategies. Economic Modelling, 2011, 28, 211-218.	3.8	39
126	A Pseudo-Bayesian Model for Stock Returns In Financial Crises. Journal of Risk and Financial Management, 2011, 4, 43-73.	2.3	10

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127	Bond valuation under a discreteâ€time regimeâ€switching termâ€structure model and its continuousâ€time extension. Managerial Finance, 2011, 37, 1025-1047.	1.2	12
128	On supply chain coordination for false failure returns: A quantity discount contract approach. International Journal of Production Economics, 2011, 133, 634-644.	8.9	77
129	Utility-based indifference pricing in regime-switching models. Nonlinear Analysis: Theory, Methods & Applications, 2011, 74, 6302-6313.	1.1	6
130	On filtering and estimation of a threshold stochastic volatility model. Applied Mathematics and Computation, 2011, 218, 61-75.	2.2	8
131	An M-ary detection approach for asset allocation. Computers and Mathematics With Applications, 2011, 62, 2083-2094.	2.7	0
132	AssetÂallocation for a DC pension fund under regime switching environment. European Actuarial Journal, 2011, 1, 361-377.	1.1	39
133	A distributed decision making model for risk management of virtual enterprise. Expert Systems With Applications, 2011, 38, 13208-13215.	7.6	28
134	Characteristic functions and option valuation in a Markov chain market. Computers and Mathematics With Applications, 2011, 62, 65-74.	2.7	6
135	A BSDE approach to a risk-based optimal investment of an insurer. Automatica, 2011, 47, 253-261.	5.0	32
136	On pricing and hedging options in regime-switching models with feedback effect. Journal of Economic Dynamics and Control, 2011, 35, 694-713.	1.6	33
137	Control of discrete-time HMM partially observed under fractional Gaussian noises. Systems and Control Letters, 2011, 60, 350-355.	2.3	2
138	Default Times in a Continuous-Time Markovian Regime Switching Model. Stochastic Analysis and Applications, 2011, 29, 824-837.	1.5	2
139	A risk-based approach for pricing American options under a generalized Markov regime-switching model. Quantitative Finance, 2011, 11, 1633-1646.	1.7	12
140	Impulse Control of Proportional Reinsurance with Constraints. International Journal of Stochastic Analysis, 2011, 2011, 1-13.	0.3	4
141	Regime-Switching Risk: To Price or Not to Price?. International Journal of Stochastic Analysis, 2011, 2011, 1-14.	0.3	18
142	Option Valuation with a Discrete-Time Double Markovian Regime-Switching Model. Applied Mathematical Finance, 2011, 18, 473-490.	1.2	5
143	A COMPARISON OF PRICING KERNELS FOR GARCH OPTION PRICING WITH GENERALIZED HYPERBOLIC DISTRIBUTIONS. International Journal of Theoretical and Applied Finance, 2011, 14, 669-708.	0.5	20
144	On Infectious Models for Dependent Default Risk. , 2011, , .		1

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145	Pricing and hedging contingent claims with regime switching risk. Communications in Mathematical Sciences, 2011, 9, 477-498.	1.0	13
146	Option Valuation under a Multivariate Markov Chain Model. , 2010, , .		3
147	On risk minimizing portfolios under a Markovian regime-switching Black-Scholes economy. Annals of Operations Research, 2010, 176, 271-291.	4.1	76
148	Bond pricing under a Markovian regime-switching jump-augmented Vasicek model via stochastic flows. Applied Mathematics and Computation, 2010, 216, 3184-3190.	2.2	46
149	Optimal portfolios with regime switching and value-at-risk constraint. Automatica, 2010, 46, 979-989.	5.0	65
150	A hidden Markov regime-switching model for option valuation. Insurance: Mathematics and Economics, 2010, 47, 374-384.	1.2	24
151	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
152	"Computation of Multivariate Barrier Crossing Probability and Its Applications in Credit Risk Models,― Joonghee Huh and Adam Kolkiewicz, July 2008. North American Actuarial Journal, 2010, 14, 150-156.	1.4	0
153	Filtering a Markov Modulated Random Measure. IEEE Transactions on Automatic Control, 2010, 55, 74-88.	5.7	12
154	On mean-variance portfolio selection under a hidden Markovian regime-switching model. Economic Modelling, 2010, 27, 678-686.	3.8	67
155	Portfolio Selection in the Enlarged Markovian Regime-Switching Market. SIAM Journal on Control and Optimization, 2010, 48, 3368-3388.	2.1	21
156	"Pricing Asian Options and Equity-Indexed Annuities with Regime Switching by the Trinomial Tree Methodâ€; Fei Lung Yuen and Hailiang Yang, April, 2010. North American Actuarial Journal, 2010, 14, 272-277.	1.4	0
157	Martingale Representation and Admissible Portfolio Process with Regime Switching. Stochastic Analysis and Applications, 2010, 29, 106-120.	1.5	5
158	Can expected shortfall and Value-at-Risk be used to statically hedge options?. Quantitative Finance, 2010, 10, 575-583.	1.7	6
159	On Markovâ€modulated Exponentialâ€affine Bond Price Formulae. Applied Mathematical Finance, 2009, 16, 1-15.	1.2	61
160	Option pricing when the regime-switching risk is priced. Acta Mathematicae Applicatae Sinica, 2009, 25, 369-388.	0.7	17
161	Robust Optimal Portfolio Choice Under Markovian Regime-switching Model. Methodology and Computing in Applied Probability, 2009, 11, 145-157.	1.2	32
162	Modeling Default Data Via an Interactive Hidden Markov Model. Computational Economics, 2009, 34, 1-19.	2.6	9

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163	Portfolio risk minimization and differential games. Nonlinear Analysis: Theory, Methods & Applications, 2009, 71, e2127-e2135.	1.1	8
164	Optimal investment and reinsurance of an insurer with model uncertainty. Insurance: Mathematics and Economics, 2009, 45, 81-88.	1.2	80
165	Esscher transforms and consumption-based models. Insurance: Mathematics and Economics, 2009, 45, 337-347.	1.2	15
166	"Pricing Annuity Guarantees Under a Regime-Switching Modelâ€, X. Sheldon Lin, Ken Seng Tan and Hailiang Yang, July 2009. North American Actuarial Journal, 2009, 13, 333-337.	1.4	2
167	A continuous-time hidden Markov model for mean-variance portfolio optimization. , 2009, , .		Ο
168	Pricing currency options under two-factor Markov-modulated stochastic volatility models. Insurance: Mathematics and Economics, 2008, 43, 295-302.	1.2	49
169	Pricing Risky Debts Under a Markov-modudated Merton Model with Completely Random Measures. Computational Economics, 2008, 31, 255-288.	2.6	Ο
170	A game theoretic approach to option valuation under Markovian regime-switching models. Insurance: Mathematics and Economics, 2008, 42, 1146-1158.	1.2	25
171	On option pricing under a completely random measure via a generalized Esscher transform. Insurance: Mathematics and Economics, 2008, 43, 99-107.	1.2	5
172	A Markovian regime-switching stochastic differential game for portfolio risk minimization. , 2008, , .		1
173	Pricing Participating Products under a Generalized Jump-Diffusion Model. Journal of Applied Mathematics and Stochastic Analysis, 2008, 2008, 1-30.	0.3	27
174	Modelling long-term investment returns via Bayesian infinite mixture time series models. Scandinavian Actuarial Journal, 2008, 2008, 243-282.	1.7	5
175	The Pricing of Credit Default Swaps under a Markov-Modulated Merton's Structural Model. North American Actuarial Journal, 2008, 12, 18-46.	1.4	22
176	"Asset Allocation with Hedge Funds on the Menu,―Phelim Boyle and Sun Siang Liew, October 2007. North American Actuarial Journal, 2008, 12, 213-215.	1.4	1
177	Insurance Claims Modulated by a Hidden Marked Point Process. Proceedings of the American Control Conference, 2007, , .	0.0	2
178	Pricing Volatility Swaps Under Heston's Stochastic Volatility Model with Regime Switching. Applied Mathematical Finance, 2007, 14, 41-62.	1.2	102
179	Pricing Options Under a Generalized Markov-Modulated Jump-Diffusion Model. Stochastic Analysis and Applications, 2007, 25, 821-843.	1.5	93
180	Pricing Exotic Options under a High-Order Markovian Regime Switching Model. Journal of Applied Mathematics and Decision Sciences, 2007, 2007, 1-15.	0.4	15

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181	On pricing derivatives under nonlinear time series models. Proceedings in Applied Mathematics and Mechanics, 2007, 7, 1050501-1050502.	0.2	0
182	Risk measures for derivatives with Markov-modulated pure jump processes. Asia-Pacific Financial Markets, 2007, 13, 129-149.	2.4	8
183	On Valuing Participating Life Insurance Contracts with Conditional Heteroscedasticity. Asia-Pacific Financial Markets, 2007, 14, 255-275.	2.4	4
184	A PDE approach for risk measures for derivatives with regime switching. Annals of Finance, 2007, 4, 55-74.	0.8	25
185	Martingale representation for contingent claims with regime switching. Communications on Stochastic Analysis, 2007, 1, .	0.1	9
186	On Bayesian Mixture Credibility. ASTIN Bulletin, 2006, 36, 573-588.	1.0	6
187	Option Pricing Under Autoregressive Random Variance Models. North American Actuarial Journal, 2006, 10, 62-75.	1.4	2
188	OPTION PRICING FOR GARCH MODELS WITH MARKOV SWITCHING. International Journal of Theoretical and Applied Finance, 2006, 09, 825-841.	0.5	27
189	On Bayesian Mixture Credibility. ASTIN Bulletin, 2006, 36, 573-588.	1.0	9
190	Fair valuation of participating policies with surrender options and regime switching. Insurance: Mathematics and Economics, 2005, 37, 533-552.	1.2	72
191	Option pricing and Esscher transform under regime switching. Annals of Finance, 2005, 1, 423-432.	0.8	345
192	Extracting Information from Spot Interest Rates and Credit Ratings using Double Higher-Order Hidden Markov Models. Computational Economics, 2005, 26, 69-102.	2.6	10
193	On a multivariate Markov chain model for credit risk measurement. Quantitative Finance, 2005, 5, 543-556.	1.7	36
194	On Bayesian Value at Risk: From Linear to Non-Linear Portfolios. Asia-Pacific Financial Markets, 2004, 11, 161-184.	2.4	10
195	A dynamic binomial expansion technique for credit risk measurement: a Bayesian filtering approach. Applied Mathematical Finance, 2004, 11, 165-186.	1.2	9
196	Bayesian Risk Measures for Derivatives via Random Esscher Transform. North American Actuarial Journal, 2001, 5, 78-91.	1.4	27
197	A PDE approach to risk measures of derivatives. Applied Mathematical Finance, 2000, 7, 211-228.	1.2	13
198	Subjective risk measures: Bayesian predictive scenarios analysis. Insurance: Mathematics and Economics, 1999, 25, 157-169.	1.2	10

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199	Pricing dynamic fund protection under hidden Markov models. IMA Journal of Management Mathematics, 0, , dpw014.	1.6	3
200	Dynamic Fund Protection for Property Markets. North American Actuarial Journal, 0, , 1-20.	1.4	0
201	A Mixture Price Trend Model for Long-Term Risk Management. , 0, , 157-173.		1
202	Robust reinsurance and investment strategies under principal–agent framework. Annals of Operations Research, 0, , 1.	4.1	2