

Tak Kuen Siu

List of Publications by Year in descending order

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Version: 2024-02-01

202
papers

3,436
citations

212478

28
h-index

252626

46
g-index

206
all docs

206
docs citations

206
times ranked

1540
citing authors

#	ARTICLE	IF	CITATIONS
1	Bayesian nonlinear expectation for time series modelling and its application to Bitcoin. Empirical Economics, 2023, 64, 505-537.	1.5	2
2	Lower and upper pricing of financial assets. Probability, Uncertainty and Quantitative Risk, 2022, 7, 45.	0.5	2
3	Threshold Autoregressive Nearest-Neighbour Models for Claims Reserving. Econometrics and Statistics, 2022, , .	0.4	0
4	Regime switching optimal growth model with risk sensitive preferences. Journal of Mathematical Economics, 2022, , 102702.	0.4	0
5	Two price economic equilibria and financial market bid/ask prices. Annals of Finance, 2021, 17, 27-43.	0.3	3
6	Bitcoin option pricing with a SETAR-GARCH model. European Journal of Finance, 2021, 27, 564-595.	1.7	22
7	Household consumption-investment-insurance decisions with uncertain income and market ambiguity. Scandinavian Actuarial Journal, 2021, 2021, 832-865.	1.0	8
8	The risks of cryptocurrencies with long memory in volatility, non-normality and behavioural insights. Applied Economics, 2021, 53, 1991-2014.	1.2	10
9	Optimal pairs trading with dynamic mean-variance objective. Mathematical Methods of Operations Research, 2021, 94, 145-168.	0.4	4
10	Optimal risk exposure and dividend payout policies under model uncertainty. Insurance: Mathematics and Economics, 2021, 100, 1-29.	0.7	7
11	Generalized optimal liquidation problems across multiple trading venues. Journal of Industrial and Management Optimization, 2021, .	0.8	0
12	Singular dividend optimization for a linear diffusion model with time-inconsistent preferences. European Journal of Operational Research, 2020, 285, 66-80.	3.5	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.	0.6	2
14	Robust reinsurance contracts with risk constraint. Scandinavian Actuarial Journal, 2020, 2020, 419-453.	1.0	20
15	Fuzzy hidden Markov-switching portfolio selection with capital gain tax. Expert Systems With Applications, 2020, 149, 113304.	4.4	13
16	Trading strategy with stochastic volatility in a limit order book market. Decisions in Economics and Finance, 2020, 43, 277-301.	1.1	2
17	Continuous-time optimal reinsurance strategy with nontrivial curved structures. Applied Mathematics and Computation, 2019, 363, 124585.	1.4	4
18	A martingale approach for asset allocation with derivative security and hidden economic risk. Journal of Applied Probability, 2019, 56, 723-749.	0.4	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.	0.2	5
20	Option Pricing Under a Stochastic Interest Rate and Volatility Model with Hidden Markovian Regime-Switching. Computational Economics, 2019, 53, 555-586.	1.5	7
21	On Optimal Pricing Model for Multiple Dealers in a Competitive Market. Computational Economics, 2019, 53, 397-431.	1.5	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.	0.9	0
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.	0.5	4
25	Market-making strategy with asymmetric information and regime-switching. Journal of Economic Dynamics and Control, 2018, 90, 408-433.	0.9	5
26	A hidden Markov regime-switching smooth transition model. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.2	4
27	A Risk-Based Approach for Asset Allocation with A Defaultable Share. Risks, 2018, 6, 14.	1.3	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.	0.6	13
29	A note on optimal insurance risk control with multiple reinsurers. Journal of Computational and Applied Mathematics, 2017, 319, 38-42.	1.1	5
30	Discrete-time optimal asset allocation under Higher-Order Hidden Markov Model. Economic Modelling, 2017, 66, 223-232.	1.8	8
31	A Higher-order interactive hidden Markov model and its applications. OR Spectrum, 2017, 39, 1055-1069.	2.1	3
32	On the Market-consistent Valuation of Fish Farms: Using the Real Option Approach and Salmon Futures. American Journal of Agricultural Economics, 2017, 99, 207-224.	2.4	15
33	Interacting default intensity with a hidden Markov process. Quantitative Finance, 2017, 17, 781-794.	0.9	2
34	A New Multivariate Nonlinear Time Series Model for Portfolio Risk Measurement: The Threshold Copula-Based TAR Approach. Journal of Time Series Analysis, 2017, 38, 243-265.	0.7	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.	0.5	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.	0.8	12

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37	A real option approach for investment opportunity valuation. Journal of Industrial and Management Optimization, 2017, 13, 1213-1235.	0.8	6
38	Impact of reorder option in supply chain coordination. Journal of Industrial and Management Optimization, 2017, 13, 449-475.	0.8	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.	0.5	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.	0.8	4
41	Optimal Strategy for Limit Order Book Submissions in High Frequency Trading. East Asian Journal on Applied Mathematics, 2016, 6, 222-234.	0.4	0
42	Optimal insurance risk control with multiple reinsurers. Journal of Computational and Applied Mathematics, 2016, 306, 40-52.	1.1	18
43	A self-exciting threshold jump-diffusion model for option valuation. Insurance: Mathematics and Economics, 2016, 69, 168-193.	0.7	13
44	OPTIMAL DIVIDEND-REINSURANCE WITH TWO TYPES OF PREMIUM PRINCIPLES. Probability in the Engineering and Informational Sciences, 2016, 30, 224-243.	0.6	10
45	Pricing regime-switching risk in an HJM interest rate environment. Quantitative Finance, 2016, 16, 1791-1800.	0.9	14
46	Pricing strategy for a two-echelon supply chain with optimized return effort level. International Journal of Production Economics, 2016, 182, 185-195.	5.1	14
47	Optimal portfolios with maximum Value-at-Risk constraint under a hidden Markovian regime-switching model. Automatica, 2016, 74, 194-205.	3.0	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.	0.8	4
49	Optimal reinsurance policies with two reinsurers in continuous time. Economic Modelling, 2016, 59, 182-195.	1.8	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.	0.9	5
51	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
52	Backward stochastic difference equations for dynamic convex risk measures on a binomial tree. Journal of Applied Probability, 2015, 52, 771-785.	0.4	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.	0.9	4

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55	Asset Pricing Using Trading Volumes in a Hidden Regime-Switching Environment. <i>Asia-Pacific Financial Markets</i> , 2015, 22, 133-149.	1.3	7
56	Pricing annuity guarantees under a double regime-switching model. <i>Insurance: Mathematics and Economics</i> , 2015, 62, 62-78.	0.7	33
57	Valuing commodity options and futures options with changing economic conditions. <i>Economic Modelling</i> , 2015, 51, 524-533.	1.8	1
58	A DUPIRE EQUATION FOR A REGIME-SWITCHING MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550023.	0.2	12
59	Capital requirements and optimal investment with solvency probability constraints. <i>IMA Journal of Management Mathematics</i> , 2015, 26, 345-375.	1.1	13
60	On a Markov chain approximation method for option pricing with regime switching. <i>Journal of Industrial and Management Optimization</i> , 2015, 12, 529-541.	0.8	0
61	Integration by Parts and Martingale Representation for a Markov Chain. <i>Abstract and Applied Analysis</i> , 2014, 2014, 1-11.	0.3	6
62	Optimal investment of an insurer with regime-switching and risk constraint. <i>Scandinavian Actuarial Journal</i> , 2014, 2014, 583-601.	1.0	11
63	Option Valuation Under a Double Regime-Switching Model. <i>Journal of Futures Markets</i> , 2014, 34, 451-478.	0.9	26
64	Filtering and change point estimation for hidden Markov-modulated Poisson processes. <i>Applied Mathematics Letters</i> , 2014, 28, 66-71.	1.5	11
65	Pricing foreign equity options with regime-switching. <i>Economic Modelling</i> , 2014, 37, 296-305.	1.8	24
66	Strategic Asset Allocation Under a Fractional Hidden Markov Model. <i>Methodology and Computing in Applied Probability</i> , 2014, 16, 609-626.	0.7	3
67	Impact of secondary market on consumer return policies and supply chain coordination. <i>Omega</i> , 2014, 45, 57-70.	3.6	77
68	A Double HMM approach to Altman Z-scores and credit ratings. <i>Expert Systems With Applications</i> , 2014, 41, 1553-1560.	4.4	24
69	On pricing barrier options with regime switching. <i>Journal of Computational and Applied Mathematics</i> , 2014, 256, 196-210.	1.1	34
70	Risk-Based Asset Allocation Under Markov-Modulated Pure Jump Processes. <i>Stochastic Analysis and Applications</i> , 2014, 32, 191-206.	0.9	5
71	Mean-variance portfolio selection under a constant elasticity of variance model. <i>Operations Research Letters</i> , 2014, 42, 337-342.	0.5	42
72	Optimal insurance in a changing economy. <i>Mathematical Control and Related Fields</i> , 2014, 4, 187-202.	0.6	2

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73	On reduced-form intensity-based model with "trigger"™ events. Journal of the Operational Research Society, 2014, 65, 331-339.	2.1	3
74	A Hidden Markov-Modulated Jump Diffusion Model for European Option Pricing. Profiles in Operations Research, 2014, , 185-209.	0.3	7
75	Optimal dividends with debts and nonlinear insurance risk processes. Insurance: Mathematics and Economics, 2013, 53, 110-121.	0.7	16
76	Higher-Order Markov Chains. Profiles in Operations Research, 2013, , 141-176.	0.3	12
77	Hidden Markov Chains. Profiles in Operations Research, 2013, , 201-230.	0.3	2
78	Pricing and managing risks of European-style options in a Markovian regime-switching binomial model. Annals of Finance, 2013, 9, 421-438.	0.3	9
79	Minimal variance hedging of natural gas derivatives in exponential Lévy models: Theory and empirical performance. Energy Economics, 2013, 36, 97-107.	5.6	4
80	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
81	Stochastic differential game, Esscher transform and general equilibrium under a Markovian regime-switching Lévy model. Insurance: Mathematics and Economics, 2013, 53, 757-768.	0.7	16
82	Filtering a Double Threshold Model With Regime Switching. IEEE Transactions on Automatic Control, 2013, 58, 3185-3190.	3.6	2
83	A double-exponential GARCH model for stochastic mortality. European Actuarial Journal, 2013, 3, 385-406.	0.5	11
84	Optimal investment-reinsurance with dynamic risk constraint and regime switching. Scandinavian Actuarial Journal, 2013, 2013, 263-285.	1.0	21
85	Longevity bond pricing under stochastic interest rate and mortality with regime-switching. Insurance: Mathematics and Economics, 2013, 52, 114-123.	0.7	26
86	Reflected Backward Stochastic Differential Equations, Convex Risk Measures and American Options. Stochastic Analysis and Applications, 2013, 31, 1077-1096.	0.9	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.	0.6	61
88	Pricing bond options under a Markovian regime-switching Hull-White model. Economic Modelling, 2013, 30, 933-940.	1.8	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.	0.5	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.	1.2	1
92	Credit portfolio management using two-level particle swarm optimization. Information Sciences, 2013, 237, 162-175.	4.0	21
93	Option valuation under a regime-switching constant elasticity of variance process. Applied Mathematics and Computation, 2013, 219, 4434-4443.	1.4	16
94	A BSDE Approach to Optimal Investment of an Insurer with Hidden Regime Switching. Stochastic Analysis and Applications, 2013, 31, 1-18.	0.9	21
95	On pricing basket credit default swaps. Quantitative Finance, 2013, 13, 1845-1854.	0.9	10
96	Option Pricing and Filtering with Hidden Markov-Modulated Pure-Jump Processes. Applied Mathematical Finance, 2013, 20, 1-25.	0.8	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.	0.4	11
99	Optimal portfolio in a continuous-time self-exciting threshold model. Journal of Industrial and Management Optimization, 2013, 9, 487-504.	0.8	10
100	ATTAINABLE CONTINGENT CLAIMS IN A MARKOVIAN REGIME-SWITCHING MARKET. International Journal of Theoretical and Applied Finance, 2012, 15, 1250055.	0.2	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.	0.8	7
103	A BSDE Approach to Convex Risk Measures for Derivative Securities. Stochastic Analysis and Applications, 2012, 30, 1083-1101.	0.9	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.	1.1	75
105	A BSDE approach to risk-based asset allocation of pension funds with regime switching. Annals of Operations Research, 2012, 201, 449-473.	2.6	30
106	Markovian forward-backward stochastic differential equations and stochastic flows. Systems and Control Letters, 2012, 61, 1017-1022.	1.3	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.	0.6	4

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109	A Partial Differential Equation Approach To Multivariate Risk Theory. <i>Interdisciplinary Mathematical Sciences</i> , 2012, , 111-123.	0.4	2
110	Risk measures and behaviors for bonds under stochastic interest rate models. <i>Mathematical and Computer Modelling</i> , 2012, 56, 204-217.	2.0	3
111	Asset allocation under stochastic interest rate with regime switching. <i>Economic Modelling</i> , 2012, 29, 1126-1136.	1.8	26
112	A decomposition method for optimal portfolios with regime-switching and risk constraint. <i>Risk and Decision Analysis</i> , 2012, 3, 269-276.	0.4	0
113	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
114	Asset allocation under threshold autoregressive models. <i>Applied Stochastic Models in Business and Industry</i> , 2012, 28, 60-72.	0.9	8
115	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
116	Filtering a nonlinear stochastic volatility model. <i>Nonlinear Dynamics</i> , 2012, 67, 1295-1313.	2.7	10
117	A Flexible Markov Chain Approach for Multivariate Credit Ratings. <i>Computational Economics</i> , 2012, 39, 135-143.	1.5	5
118	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
119	Functional Itô's calculus and dynamic convex risk measures for derivative securities. <i>Communications on Stochastic Analysis</i> , 2012, 6, .	0.1	7
120	A real option approach to optimal inventory management of retail products. <i>Journal of Industrial and Management Optimization</i> , 2012, 8, 379-389.	0.8	8
121	A stochastic differential game for optimal investment of an insurer with regime switching. <i>Quantitative Finance</i> , 2011, 11, 365-380.	0.9	40
122	Ruin Theory in a Hidden Markov-Modulated Risk Model. <i>Stochastic Models</i> , 2011, 27, 474-489.	0.3	7
123	Long-term strategic asset allocation with inflation risk and regime switching. <i>Quantitative Finance</i> , 2011, 11, 1565-1580.	0.9	25
124	Optimal Mixed Impulse-Equity Insurance Control Problem With Reinsurance. <i>SIAM Journal on Control and Optimization</i> , 2011, 49, 254-279.	1.1	31
125	On optimal reinsurance, dividend and reinvestment strategies. <i>Economic Modelling</i> , 2011, 28, 211-218.	1.8	39
126	A Pseudo-Bayesian Model for Stock Returns In Financial Crises. <i>Journal of Risk and Financial Management</i> , 2011, 4, 43-73.	1.1	10

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127	Bond valuation under a discrete-time regime-switching term-structure model and its continuous-time extension. <i>Managerial Finance</i> , 2011, 37, 1025-1047.	0.7	12
128	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
129	Utility-based indifference pricing in regime-switching models. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2011, 74, 6302-6313.	0.6	6
130	On filtering and estimation of a threshold stochastic volatility model. <i>Applied Mathematics and Computation</i> , 2011, 218, 61-75.	1.4	8
131	An M-ary detection approach for asset allocation. <i>Computers and Mathematics With Applications</i> , 2011, 62, 2083-2094.	1.4	0
132	Asset Allocation for a DC pension fund under regime switching environment. <i>European Actuarial Journal</i> , 2011, 1, 361-377.	0.5	39
133	A distributed decision making model for risk management of virtual enterprise. <i>Expert Systems With Applications</i> , 2011, 38, 13208-13215.	4.4	28
134	Characteristic functions and option valuation in a Markov chain market. <i>Computers and Mathematics With Applications</i> , 2011, 62, 65-74.	1.4	6
135	A BSDE approach to a risk-based optimal investment of an insurer. <i>Automatica</i> , 2011, 47, 253-261.	3.0	32
136	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
137	Control of discrete-time HMM partially observed under fractional Gaussian noises. <i>Systems and Control Letters</i> , 2011, 60, 350-355.	1.3	2
138	Default Times in a Continuous-Time Markovian Regime Switching Model. <i>Stochastic Analysis and Applications</i> , 2011, 29, 824-837.	0.9	2
139	A risk-based approach for pricing American options under a generalized Markov regime-switching model. <i>Quantitative Finance</i> , 2011, 11, 1633-1646.	0.9	12
140	Impulse Control of Proportional Reinsurance with Constraints. <i>International Journal of Stochastic Analysis</i> , 2011, 2011, 1-13.	0.3	4
141	Regime-Switching Risk: To Price or Not to Price?. <i>International Journal of Stochastic Analysis</i> , 2011, 2011, 1-14.	0.3	18
142	Option Valuation with a Discrete-Time Double Markovian Regime-Switching Model. <i>Applied Mathematical Finance</i> , 2011, 18, 473-490.	0.8	5
143	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
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.	0.5	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.	2.6	76
148	Bond pricing under a Markovian regime-switching jump-augmented Vasicek model via stochastic flows. Applied Mathematics and Computation, 2010, 216, 3184-3190.	1.4	46
149	Optimal portfolios with regime switching and value-at-risk constraint. Automatica, 2010, 46, 979-989.	3.0	65
150	A hidden Markov regime-switching model for option valuation. Insurance: Mathematics and Economics, 2010, 47, 374-384.	0.7	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.	0.8	0
153	Filtering a Markov Modulated Random Measure. IEEE Transactions on Automatic Control, 2010, 55, 74-88.	3.6	12
154	On mean-variance portfolio selection under a hidden Markovian regime-switching model. Economic Modelling, 2010, 27, 678-686.	1.8	67
155	Portfolio Selection in the Enlarged Markovian Regime-Switching Market. SIAM Journal on Control and Optimization, 2010, 48, 3368-3388.	1.1	21
156	Pricing Asian Options and Equity-Indexed Annuities with Regime Switching by the Trinomial Tree Method, Fei Lung Yuen and Hailiang Yang, April, 2010. North American Actuarial Journal, 2010, 14, 272-277.	0.8	0
157	Martingale Representation and Admissible Portfolio Process with Regime Switching. Stochastic Analysis and Applications, 2010, 29, 106-120.	0.9	5
158	Can expected shortfall and Value-at-Risk be used to statically hedge options?. Quantitative Finance, 2010, 10, 575-583.	0.9	6
159	On Markov-modulated Exponential-affine Bond Price Formulae. Applied Mathematical Finance, 2009, 16, 1-15.	0.8	61
160	Option pricing when the regime-switching risk is priced. Acta Mathematicae Applicatae Sinica, 2009, 25, 369-388.	0.4	17
161	Robust Optimal Portfolio Choice Under Markovian Regime-switching Model. Methodology and Computing in Applied Probability, 2009, 11, 145-157.	0.7	32
162	Modeling Default Data Via an Interactive Hidden Markov Model. Computational Economics, 2009, 34, 1-19.	1.5	9

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163	Portfolio risk minimization and differential games. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2009, 71, e2127-e2135.	0.6	8
164	Optimal investment and reinsurance of an insurer with model uncertainty. <i>Insurance: Mathematics and Economics</i> , 2009, 45, 81-88.	0.7	80
165	Esscher transforms and consumption-based models. <i>Insurance: Mathematics and Economics</i> , 2009, 45, 337-347.	0.7	15
166	“Pricing Annuity Guarantees Under a Regime-Switching Model”, X. Sheldon Lin, Ken Seng Tan and Hailiang Yang, July 2009. <i>North American Actuarial Journal</i> , 2009, 13, 333-337.	0.8	2
167	A continuous-time hidden Markov model for mean-variance portfolio optimization. , 2009, , .		0
168	Pricing currency options under two-factor Markov-modulated stochastic volatility models. <i>Insurance: Mathematics and Economics</i> , 2008, 43, 295-302.	0.7	49
169	Pricing Risky Debts Under a Markov-modulated Merton Model with Completely Random Measures. <i>Computational Economics</i> , 2008, 31, 255-288.	1.5	0
170	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
171	On option pricing under a completely random measure via a generalized Esscher transform. <i>Insurance: Mathematics and Economics</i> , 2008, 43, 99-107.	0.7	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. <i>Journal of Applied Mathematics and Stochastic Analysis</i> , 2008, 2008, 1-30.	0.3	27
174	Modelling long-term investment returns via Bayesian infinite mixture time series models. <i>Scandinavian Actuarial Journal</i> , 2008, 2008, 243-282.	1.0	5
175	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
176	“Asset Allocation with Hedge Funds on the Menu”, Phelim Boyle and Sun Siang Liew, October 2007. <i>North American Actuarial Journal</i> , 2008, 12, 213-215.	0.8	1
177	Insurance Claims Modulated by a Hidden Marked Point Process. <i>Proceedings of the American Control Conference</i> , 2007, , .	0.0	2
178	Pricing Volatility Swaps Under Heston's Stochastic Volatility Model with Regime Switching. <i>Applied Mathematical Finance</i> , 2007, 14, 41-62.	0.8	102
179	Pricing Options Under a Generalized Markov-Modulated Jump-Diffusion Model. <i>Stochastic Analysis and Applications</i> , 2007, 25, 821-843.	0.9	93
180	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

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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.	1.3	8
183	On Valuing Participating Life Insurance Contracts with Conditional Heteroscedasticity. Asia-Pacific Financial Markets, 2007, 14, 255-275.	1.3	4
184	A PDE approach for risk measures for derivatives with regime switching. Annals of Finance, 2007, 4, 55-74.	0.3	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.	0.7	6
187	Option Pricing Under Autoregressive Random Variance Models. North American Actuarial Journal, 2006, 10, 62-75.	0.8	2
188	OPTION PRICING FOR GARCH MODELS WITH MARKOV SWITCHING. International Journal of Theoretical and Applied Finance, 2006, 09, 825-841.	0.2	27
189	On Bayesian Mixture Credibility. ASTIN Bulletin, 2006, 36, 573-588.	0.7	9
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