Boda Kang

List of Publications by Year
in descending order

26 papers	420 citations	1040056 9 h-index	839539 18 g-index
27 all docs	27 docs citations	27 times ranked	280 citing authors

#	Article	IF	Citations
1	Time Consistent Dynamic Risk Measures. Mathematical Methods of Operations Research, 2006, 63, 169-186.	1.0	90
2	THE EVALUATION OF AMERICAN OPTION PRICES UNDER STOCHASTIC VOLATILITY AND JUMP-DIFFUSION DYNAMICS USING THE METHOD OF LINES. International Journal of Theoretical and Applied Finance, 2009, 12, 393-425.	0.5	66
3	The Returnâ€“Volatility Relation in Commodity Futures Markets. Journal of Futures Markets, 2016, 36, 127-152.	1.8	44
4	The evaluation of barrier option prices under stochastic volatility. Computers and Mathematics With Applications, 2012, 64, 2034-2048.	2.7	39
5	Stochastic Target Hitting Time and the Problem of Early Retirement. IEEE Transactions on Automatic Control, 2004, 49, 409-419.	5.7	28
6	Humps in the volatility structure of the crude oil futures market: New evidence. Energy Economics, 2013, 40, 989-1000.	12.1	28
7	Economic determinants of oil futures volatility: A term structure perspective. Energy Economics, 2020, 88, 104743.	12.1	25
8	The evaluation of American compound option prices under stochastic volatility and stochastic interest rates. Journal of Computational Finance, 2013, 17, 71-92.	0.3	25
9	Optimal surrender of guaranteed minimum maturity benefits under stochastic volatility and interest rates. Insurance: Mathematics and Economics, 2018, 79, 43-56.	1.2	21
10	The Evaluation of American Compound Option Prices under Stochastic Volatility Using the Sparse Grid Approach. SSRN Electronic Journal, 0, , .	0.4	9
11	A Numerical Solution of Optimal Portfolio Selection Problem with General Utility Functions. Computational Economics, 2020, 55, 957-981.	2.6	7
12	A comparative study on time-efficient methods to price compound options in the Heston model. Computers and Mathematics With Applications, 2014, 67, 1254-1270.	2.7	6
13	Valuation of guaranteed minimum maturity benefits under generalised regime-switching models using the Fourier Cosine method. Insurance: Mathematics and Economics, 2022, 105, 96-127.	1.2	6
14	Particle Filters for Markov Switching Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	4
15	Evaluation of gas sales agreements with indexation using tree and least-squares Monte Carlo methods on graphics processing units. Quantitative Finance, 2021, 21, 501-522.	1.7	3
16	Pricing an American Call Under Stochastic Volatility and Interest Rates. , 2014, , 291-314.		3
17	The Evaluation of Gas Swing Contracts with Regime Switching. Springer Proceedings in Mathematics and Statistics, 2012, , 155-176.	0.2	2
18	Computational Methods for Derivatives with Early Exercise Features. Handbook of Computational Economics, 2014, , 225-275.	1.6	2

#	Article	IF	Citations
19	The Return-Volatility Relation in Commodity Futures Markets. SSRN Electronic Journal, 0, , .	0.4	2
20	THE EVALUATION OF MULTIPLE YEAR GAS SALES AGREEMENT WITH REGIME SWITCHING. International Journal of Theoretical and Applied Finance, 2016, 19, 1650005.	0.5	2
21	Analysis of a multiple year gas sales agreement with make-up, carry-forward andÂindexation. Energy Economics, 2019, 79, 76-96.	12.1	2
22	Oil Futures Volatility and the Economy. SSRN Electronic Journal, 0, , .	0.4	2
23	Pricing American Options With Jumps in Asset and Volatility. SSRN Electronic Journal, 2018, , .	0.4	1
24	Optimal Surrender of Guaranteed Minimum Maturity Benefits Under Stochastic Volatility and Interest Rates. SSRN Electronic Journal, 0, , .	0.4	0
25	The Impact of Jumps on American Option Pricing: The S&P 100 Options Case.. SSRN Electronic Journal, 2019, , .	0.4	0
26	On the Volatility of Commodity Futures Prices. , 2014, , 315-334.		0