

Boda Kang

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2400190/publications.pdf>

Version: 2024-02-01

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 | 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 |
| 2 | 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 |
| 3 | A Numerical Solution of Optimal Portfolio Selection Problem with General Utility Functions. Computational Economics, 2020, 55, 957-981. | 2.6 | 7 |
| 4 | Economic determinants of oil futures volatility: A term structure perspective. Energy Economics, 2020, 88, 104743. | 12.1 | 25 |
| 5 | The Impact of Jumps on American Option Pricing: The S&P 100 Options Case.. SSRN Electronic Journal, 2019, , . | 0.4 | 0 |
| 6 | Analysis of a multiple year gas sales agreement with make-up, carry-forward and indexation. Energy Economics, 2019, 79, 76-96. | 12.1 | 2 |
| 7 | Optimal surrender of guaranteed minimum maturity benefits under stochastic volatility and interest rates. Insurance: Mathematics and Economics, 2018, 79, 43-56. | 1.2 | 21 |
| 8 | Pricing American Options With Jumps in Asset and Volatility. SSRN Electronic Journal, 2018, , . | 0.4 | 1 |
| 9 | The Return-Volatility Relation in Commodity Futures Markets. Journal of Futures Markets, 2016, 36, 127-152. | 1.8 | 44 |
| 10 | THE EVALUATION OF MULTIPLE YEAR GAS SALES AGREEMENT WITH REGIME SWITCHING. International Journal of Theoretical and Applied Finance, 2016, 19, 1650005. | 0.5 | 2 |
| 11 | 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 |
| 12 | Computational Methods for Derivatives with Early Exercise Features. Handbook of Computational Economics, 2014, , 225-275. | 1.6 | 2 |
| 13 | Pricing an American Call Under Stochastic Volatility and Interest Rates. , 2014, , 291-314. | | 3 |
| 14 | On the Volatility of Commodity Futures Prices. , 2014, , 315-334. | | 0 |
| 15 | Humps in the volatility structure of the crude oil futures market: New evidence. Energy Economics, 2013, 40, 989-1000. | 12.1 | 28 |
| 16 | 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 |
| 17 | The Evaluation of Gas Swing Contracts with Regime Switching. Springer Proceedings in Mathematics and Statistics, 2012, , 155-176. | 0.2 | 2 |
| 18 | The evaluation of barrier option prices under stochastic volatility. Computers and Mathematics With Applications, 2012, 64, 2034-2048. | 2.7 | 39 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 19 | 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 |
| 20 | Time Consistent Dynamic Risk Measures. Mathematical Methods of Operations Research, 2006, 63, 169-186. | 1.0 | 90 |
| 21 | Stochastic Target Hitting Time and the Problem of Early Retirement. IEEE Transactions on Automatic Control, 2004, 49, 409-419. | 5.7 | 28 |
| 22 | Particle Filters for Markov Switching Stochastic Volatility Models. SSRN Electronic Journal, 0, , . | 0.4 | 4 |
| 23 | The Return-Volatility Relation in Commodity Futures Markets. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 24 | Optimal Surrender of Guaranteed Minimum Maturity Benefits Under Stochastic Volatility and Interest Rates. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 25 | The Evaluation of American Compound Option Prices under Stochastic Volatility Using the Sparse Grid Approach. SSRN Electronic Journal, 0, , . | 0.4 | 9 |
| 26 | Oil Futures Volatility and the Economy. SSRN Electronic Journal, 0, , . | 0.4 | 2 |