**Journal Publications**

1. Jiang, X., B. L. Nelson, and L. J. Hong. 2022. Meaningful sensitivities: A new family of simulation sensitivity measures. *IISE Transactions*, 54:122-133.
2. Jiang, G., L. J. Hong, and B. L. Nelson. 2020. Online risk monitoring using offline simulation. *INFORMS Journal on Computing*, 32:356-375.
3. Yun, X., L. J. Hong, G. Jiang, and S. Wang. 2019. On gamma estimation via matrix kriging. *Naval Research Logistics*, 66:393-410.
4. Hong, L. J., S. Juneja, and G. Liu. 2017. Kernel smoothing for nested estimation with application to portfolio risk measurement. *Operations Research*, 65:657-673.
5. Hong, L. J. Z. Hu, and G. Liu. 2014. Monte Carlo methods for value-at-risk and conditional value-at-risk: A review. *ACM Transactions on Modeling and Computer Simulation*, 24:22/1-22/37.
6. Hong, L. J., S. Juneja, and J. Luo. 2014. Estimating sensitivities of portfolio credit risk using Monte Carlo. *INFORMS Journal on Computing*, 26:848-856.
7. Hong, L. J., Z. Hu, and L. Zhang. 2014. Conditional value-at-risk approximation to value-at-risk constrained programs: A remedy via Monte Carlo. *INFORMS Journal on Computing*, 26:385-400.
8. Liu, G. and L. J. Hong. 2011. Kernel estimation of the Greeks of financial options. *Operations Research*, 59:96-108.
9. Sun, L. and L. J. Hong. 2010. Asymptotic representations for importance-sampling estimators of value-at-risk and conditional value-at-risk. *Operations Research Letters*, 38:246-251.
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11. Fu, M. C., L. J. Hong and J. Q. Hu. 2009. Conditional Monte Carlo estimation of quantile sensitivities. *Management Science*, 55: 2019-2027.
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**Conference Proceedings**

1. Wang, S. and L. J. Hong. 2021. Option pricing by stochastic differential equations: A simulation optimization approach. *Proceedings of the 2021 Winter Simulation Conference,* forthcoming.
2. Jiang, G., L. J. Hong, and B. L. Nelson. 2016. A simulation analytics approach to dynamic risk monitoring. *Proceedings of the 2016 Winter Simulation Conference*, pp. 437-447.
3. Hong, L. J. and G. Liu. 2011. Monte Carlo estimation of value-at-risk, conditional value-at-risk and their sensitivities. *Proceedings of the 2011 Winter Simulation Conference*, pp. 95-107. (invited advanced tutorial talk)
4. Hong, L. J. and S. Juneja. 2009. Estimating expectations of nonlinear functions. *Proceedings of the 2009 Winter Simulation Conference*, pp.1223-1236.
5. Sun, L. and L. J. Hong. 2009. The asymptotic expansions of value-at-risk and conditional value-at-risk. *Proceedings of the 2009 Winter Simulation Conference*, pp.415-422.
6. Liu, G. and L. J. Hong. 2008. Revisit of stochastic mesh method for pricing American options. *Proceedings of the 2008 Winter Simulation Conference*, pp.594-601.
7. Liu, G. and L. J. Hong. 2007. Kernel estimation of quantile sensitivity. *Proceedings of the 2007 Winter Simulation Conference*, pp. 941-948.
8. Chen, N. and L. J. Hong. 2007. Monte-Carlo method in financial engineering. *Proceedings of the 2007 Winter Simulation Conference*, pp. 919-931. (invited advanced tutorial talk)