Antonio Mele

List of Publications by Year
in descending order

32 papers	1,027 citations	687363 13 h-index	677142 22 g-index
35 all docs	35 docs citations	35 times ranked	517 citing authors

#	Article	IF	Citations
1	The Price of Fixed Income Market Volatility. Springer Finance, 2015, , .	0.0	8
2	Rate fears gauges and the dynamics of fixed income and equity volatilities. Journal of Banking and Finance, 2015, 52, 256-265.	2.9	25
3	Uncertainty, Information Acquisition, and Price Swings in Asset Markets. Review of Economic Studies, 2015, 82, 1533-1567.	5.4	79
4	Interest Rate Swaps. Springer Finance, 2015, , 59-124.	0.0	0
5	Variance Contracts: Fixed Income Security Design. Springer Finance, 2015, , 19-58.	0.0	0
6	Macroeconomic determinants of stock volatility and volatility premiums. Journal of Monetary Economics, 2013, 60, 203-220.	3.4	121
7	Adding and subtracting Black-Scholes: A new approach to approximating derivative prices in continuous-time models. Journal of Financial Economics, 2011, 102, 390-415.	9.0	46
8	Information Linkages and Correlated Trading. Review of Financial Studies, 2010, 23, 203-246.	6.8	145
9	Simulated Non-Parametric Estimation of Dynamic Models. Review of Economic Studies, 2009, 76, 413-450.	5.4	30
10	Asymmetric stock market volatility and the cyclical behavior of expected returns. Journal of Financial Economics, 2007, 86, 446-478.	9.0	186
11	Approximating volatility diffusions with CEV-ARCH models. Journal of Economic Dynamics and Control, 2006, 30, 931-966.	1.6	14
12	Rational Stock-Market Fluctuations. SSRN Electronic Journal, 2004, , .	0.4	4
13	Approximating Volatility Diffusions with CEV-ARCH Models. SSRN Electronic Journal, 2004, , .	0.4	2
14	Fundamental Properties of Bond Prices in Models of the Short-Term Rate. Review of Financial Studies, 2003, 16, 679-716.	6.8	12
15	Recovering the probability density function of asset prices using garch as diffusion approximations. Journal of Empirical Finance, 2001, 8, 83-110.	1.8	82
16	Fundamental Properties of Bond Prices in Models of the Short-Term Rate. SSRN Electronic Journal, 2001, , .	0.4	2
17	Volatility smiles and the information content of news. Applied Financial Economics, 2001, 11, 179-186.	0.5	15
18	Purification and characterization of two recombinant human granulocyte colony-stimulating factor glycoforms. Molecular Biotechnology, 1999, 11, 117-128.	2.4	4

#	Article	IF	Citations
19	Overproduction of soluble, extracellular cytotoxin Î±-sarcin inEscherichia coli. Molecular Biotechnology, 1998, 9, 99-106.	2.4	6
20	Weak convergence and distributional assumptions for a general class of nonliner arch models. Econometric Reviews, 1997, 16, 205-227.	1.1	20
21	High-level expression of a cDNA for human granulocyte colony-stimulating factor in Chinese hamster ovary cells. Molecular Biotechnology, 1997, 7, 231-240.	2.4	14
22	SIGN- AND VOLATILITY-SWITCHING ARCH MODELS: THEORY AND APPLICATIONS TO INTERNATIONAL STOCK MARKETS. Journal of Applied Econometrics, 1997, 12, 49-65.	2.3	100
23	Clavin, a Type-1 Ribosome-Inactivating Protein from Aspergillus clavatus IF0 8605. cDNA Isolation, Heterologous Expression, Biochemical and Biological Characterization of the Recombinant Protein. FEBS Journal, 1996, 239, 272-280.	0.2	28
24	Financial Volatility and Economic Activity. SSRN Electronic Journal, 0, , .	0.4	26
25	Macroeconomic Determinants of Stock Market Volatility and Volatility Risk-Premiums. SSRN Electronic Journal, 0, , .	0.4	17
26	The Price of Government Bond Volatility. SSRN Electronic Journal, 0, , .	0.4	8
27	Volatility Indexes and Contracts for Eurodollar and Related Deposits. SSRN Electronic Journal, 0, , .	0.4	4
28	Credit Variance Swaps and Volatility Indexes. SSRN Electronic Journal, 0, , .	0.4	2
29	Information Linkages and Correlated Trading. SSRN Electronic Journal, 0, , .	0.4	18
30	Continuous Time Garch-Based Modeling and Filtering: Evidence from a Short-Term Rate Process. SSRN Electronic Journal, 0, , .	0.4	0
31	Correlation Risk, Strings and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	0
32	Trading Disclosure Requirements and Market Quality Tradeoffs. SSRN Electronic Journal, 0, , .	0.4	1