

Dilip B Madan

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2410677/publications.pdf>

Version: 2024-02-01

217
papers

13,123
citations

136950

32
h-index

36028

97
g-index

222
all docs

222
docs citations

222
times ranked

2557
citing authors

#	ARTICLE	IF	CITATIONS
1	Option valuation using the fast Fourier transform. <i>Journal of Computational Finance</i> , 1999, 2, 61-73.	0.3	1,702
2	The Variance Gamma Process and Option Pricing. <i>Review of Finance</i> , 1998, 2, 79-105.	6.3	1,410
3	The Fine Structure of Asset Returns: An Empirical Investigation. <i>The Journal of Business</i> , 2002, 75, 305-333.	2.1	1,333
4	Stock Return Characteristics, Skew Laws, and the Differential Pricing of Individual Equity Options. <i>Review of Financial Studies</i> , 2003, 16, 101-143.	6.8	1,214
5	The Variance Gamma (V.G.) Model for Share Market Returns. <i>The Journal of Business</i> , 1990, 63, 511.	2.1	1,197
6	Stochastic Volatility for Levy Processes. <i>Mathematical Finance</i> , 2003, 13, 345-382.	1.8	713
7	Spanning and derivative-security valuation. <i>Journal of Financial Economics</i> , 2000, 55, 205-238.	9.0	675
8	Option Pricing With V. G. Martingale Components. <i>Mathematical Finance</i> , 1991, 1, 39-55.	1.8	374
9	Pricing the risks of default. <i>Review of Derivatives Research</i> , 1998, 2, 121-160.	0.8	306
10	New Measures for Performance Evaluation. <i>Review of Financial Studies</i> , 2009, 22, 2571-2606.	6.8	282
11	Pricing and hedging in incomplete markets. <i>Journal of Financial Economics</i> , 2001, 62, 131-167.	9.0	256
12	A Theory of Volatility Spreads. <i>Management Science</i> , 2006, 52, 1945-1956.	4.1	256
13	Time Changes for Lévy Processes. <i>Mathematical Finance</i> , 2001, 11, 79-96.	1.8	194
14	SELF-DECOMPOSABILITY AND OPTION PRICING. <i>Mathematical Finance</i> , 2007, 17, 31-57.	1.8	171
15	Returns of claims on the upside and the viability of U-shaped pricing kernels. <i>Journal of Financial Economics</i> , 2010, 97, 130-154.	9.0	159
16	MARKETS AS A COUNTERPARTY: AN INTRODUCTION TO CONIC FINANCE. <i>International Journal of Theoretical and Applied Finance</i> , 2010, 13, 1149-1177.	0.5	145
17	A note on sufficient conditions for no arbitrage. <i>Finance Research Letters</i> , 2005, 2, 125-130.	6.7	143
18	A Two-Factor Hazard Rate Model for Pricing Risky Debt and the Term Structure of Credit Spreads. <i>Journal of Financial and Quantitative Analysis</i> , 2000, 35, 43.	3.5	136

#	ARTICLE	IF	CITATIONS
19	Pricing options on realized variance. Finance and Stochastics, 2005, 9, 453-475.	1.1	118
20	Option Pricing Using Variance Gamma Markov Chains. Review of Derivatives Research, 2002, 5, 81-115.	0.8	98
21	Investigating the Role of Systematic and Firm-Specific Factors in Default Risk: Lessons from Empirically Evaluating Credit Risk Models*. The Journal of Business, 2006, 79, 1955-1987.	2.1	86
22	A Characterization of Complete Security Markets On A Brownian Filtration. Mathematical Finance, 1991, 1, 31-43.	1.8	82
23	OPTION PRICING USING THE TERM STRUCTURE OF INTEREST RATES TO HEDGE SYSTEMATIC DISCONTINUITIES IN ASSET RETURNS. Mathematical Finance, 1995, 5, 311-336.	1.8	82
24	Machine learning for quantitative finance: fast derivative pricing, hedging and fitting. Quantitative Finance, 2018, 18, 1635-1643.	1.7	79
25	From local volatility to local Lévy models. Quantitative Finance, 2004, 4, 581-588.	1.7	70
26	Saddlepoint methods for option pricing. Journal of Computational Finance, 2009, 13, 49-61.	0.3	66
27	Hedging contingent claims on semimartingales. Finance and Stochastics, 1999, 3, 111-134.	1.1	63
28	Pricing the risk of recovery in default with absolute priority rule violation. Journal of Banking and Finance, 2003, 27, 1001-1025.	2.9	51
29	Pricing equity default swaps under an approximation to the CGMY Levy model. Journal of Computational Finance, 2007, 11, 79-93.	0.3	51
30	Asset pricing theory for two price economies. Annals of Finance, 2015, 11, 1-35.	0.8	46
31	Optimal investment in derivative securities. Finance and Stochastics, 2001, 5, 33-59.	1.1	44
32	Sato processes and the valuation of structured products. Quantitative Finance, 2009, 9, 27-42.	1.7	43
33	Estimating Parametric Models of Probability Distributions. Methodology and Computing in Applied Probability, 2015, 17, 823-831.	1.2	43
34	MEASURING AND MONITORING THE EFFICIENCY OF MARKETS. International Journal of Theoretical and Applied Finance, 2017, 20, 1750051.	0.5	43
35	Conic coconuts: the pricing of contingent capital notes using conic finance. Mathematics and Financial Economics, 2011, 4, 87-106.	1.7	41
36	Asymmetries in financial returns. International Journal of Financial Engineering, 2017, 04, 1750045.	0.5	40

#	ARTICLE	IF	CITATIONS
37	On correlating Lévy processes. <i>Journal of Risk</i> , 2010, 13, 3-16.	0.1	40
38	Unbounded liabilities, capital reserve requirements and the taxpayer put option. <i>Quantitative Finance</i> , 2012, 12, 709-724.	1.7	38
39	A two price theory of financial equilibrium with risk management implications. <i>Annals of Finance</i> , 2012, 8, 489-505.	0.8	36
40	Bid and ask prices as non-linear continuous time G-expectations based on distortions. <i>Mathematics and Financial Economics</i> , 2014, 8, 265-289.	1.7	34
41	Stochastic volatility, jumps and hidden time changes. <i>Finance and Stochastics</i> , 2002, 6, 63-90.	1.1	32
42	Structured products equilibria in conic two price markets. <i>Mathematics and Financial Economics</i> , 2012, 6, 37-57.	1.7	30
43	Two price economies in continuous time. <i>Annals of Finance</i> , 2014, 10, 71-100.	0.8	30
44	Equilibrium asset pricing: with non-Gaussian factors and exponential utilities. <i>Quantitative Finance</i> , 2006, 6, 455-463.	1.7	27
45	TENOR SPECIFIC PRICING. <i>International Journal of Theoretical and Applied Finance</i> , 2012, 15, 1250043.	0.5	27
46	Joint modeling of VIX and SPX options at a single and common maturity with risk management applications. <i>IIE Transactions</i> , 2014, 46, 1125-1131.	2.1	27
47	Markets, Profits, Capital, Leverage and Return. <i>SSRN Electronic Journal</i> , 0, , .	0.4	26
48	HEDGE FUND PERFORMANCE: SOURCES AND MEASURES. <i>International Journal of Theoretical and Applied Finance</i> , 2009, 12, 267-282.	0.5	25
49	Diffusion Coefficient Estimation and Asset Pricing When Risk Premia and Sensitivities Are Time Varying. <i>Mathematical Finance</i> , 1993, 3, 85-99.	1.8	23
50	Capital requirements, acceptable risks and profits. <i>Quantitative Finance</i> , 2009, 9, 767-773.	1.7	22
51	Heterogeneity in Beliefs and Volatility Tail Behavior. <i>Journal of Financial and Quantitative Analysis</i> , 2015, 50, 1389-1414.	3.5	22
52	Implied liquidity: towards stochastic liquidity modelling and liquidity trading. <i>International Journal of Portfolio Analysis and Management</i> , 2012, 1, 80.	0.1	21
53	Bilateral multiple gamma returns: Their risks and rewards. <i>International Journal of Financial Engineering</i> , 2020, 07, 2050008.	0.5	21
54	ASSET PRICES ARE BROWNIAN MOTION: ONLY IN BUSINESS TIME. , 2001, , 103-146.		19

#	ARTICLE	IF	CITATIONS
55	Pricing and hedging basket options to prespecified levels of acceptability. Quantitative Finance, 2010, 10, 607-615.	1.7	18
56	Conserving Capital by Adjusting Deltas for Gamma in the Presence of Skewness. Journal of Risk and Financial Management, 2010, 3, 1-25.	2.3	17
57	CONIC FINANCE AND THE CORPORATE BALANCE SHEET. International Journal of Theoretical and Applied Finance, 2011, 14, 587-610.	0.5	17
58	Efficient estimation of expected stock price returns. Finance Research Letters, 2017, 23, 31-38.	6.7	17
59	Weak subordination of multivariate Lévy processes and variance generalised gamma convolutions. Bernoulli, 2019, 25, .	1.3	17
60	Advanced model calibration on bitcoin options. Digital Finance, 2019, 1, 117-137.	1.7	17
61	Self-similarity in long-horizon returns. Mathematical Finance, 2020, 30, 1368-1391.	1.8	17
62	The valuation of structured products using Markov chain models. Quantitative Finance, 2013, 13, 125-136.	1.7	16
63	Pricing to acceptability: with applications to valuation of one's own credit risk. Journal of Risk, 2012, 15, 91-120.	0.1	16
64	Unlimited Liabilities, Reserve Capital Requirements and the Taxpayer Put Option. SSRN Electronic Journal, 0, , .	0.4	16
65	Break on Through to the Single Side. SSRN Electronic Journal, 2007, , .	0.4	15
66	CONIC PORTFOLIO THEORY. International Journal of Theoretical and Applied Finance, 2016, 19, 1650019.	0.5	15
67	Benchmarking in two price financial markets. Annals of Finance, 2016, 12, 201-219.	0.8	14
68	On Dynamic Spectral Risk Measures and a Limit Theorem. SSRN Electronic Journal, 0, , .	0.4	13
69	The Distribution of Returns at Longer Horizons. , 2011, , .		12
70	Modeling and monitoring risk acceptability in markets: The case of the credit default swap market. Journal of Banking and Finance, 2014, 47, 63-73.	2.9	12
71	Implied Liquidity - Towards Stochastic Liquidity Modeling and Liquidity Trading. SSRN Electronic Journal, 0, , .	0.4	11
72	Stochastic Processes in Finance. Annual Review of Financial Economics, 2010, 2, 277-314.	4.7	11

#	ARTICLE	IF	CITATIONS
73	The S&P 500 Index as a Sato Process Travelling at the Speed of the VIX. Applied Mathematical Finance, 2011, 18, 227-244.	1.2	11
74	Joint risk-neutral laws and hedging. IIE Transactions, 2011, 43, 840-850.	2.1	11
75	Instantaneous portfolio theory. Quantitative Finance, 2018, 18, 1345-1364.	1.7	11
76	MULTIVARIATE DISTRIBUTIONS FOR FINANCIAL RETURNS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050041.	0.5	11
77	Additive Processes with Bilateral Gamma Marginals. Applied Mathematical Finance, 2020, 27, 171-188.	1.2	11
78	Designing Countercyclical and Risk Based Aggregate Deposit Insurance Premia. SSRN Electronic Journal, 2006, , .	0.4	10
79	Short Positions, Rally Fears and Option Markets. Applied Mathematical Finance, 2010, 17, 83-98.	1.2	10
80	Factor Models for Option Pricing. Asia-Pacific Financial Markets, 2012, 19, 319-329.	2.4	10
81	A Simple Stochastic Rate Model for Rate Equity Hybrid Products. Applied Mathematical Finance, 2013, 20, 461-488.	1.2	10
82	Convergence of BS<math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" display="inline" overflow="scroll"><mml:mstyle mathvariant="normal"><mml:mi>̂</mml:mi></mml:mstyle></mml:math>Es driven by random walks to BSDEs: The case of (in)finite activity jumps with general driver. Stochastic Processes and Their Applications, 2016, 126, 1553-1584.	0.9	10
83	DETERMINING VOLATILITY SURFACES AND OPTION VALUES FROM AN IMPLIED VOLATILITY SMILE. , 2001, , 163-191.		10
84	On Correlating LÃ©vy Processes. SSRN Electronic Journal, 0, , .	0.4	9
85	Efficient Pricing of Contingent Convertibles Under Smile Conform Models. SSRN Electronic Journal, 2011, , .	0.4	9
86	SIMPLE PROCESSES AND THE PRICING AND HEDGING OF CLIQUETS. Mathematical Finance, 2013, 23, 198-216.	1.8	9
87	Systemic risk tradeoffs and option prices. Insurance: Mathematics and Economics, 2013, 52, 222-230.	1.2	9
88	Adapted hedging. Annals of Finance, 2016, 12, 305-334.	0.8	9
89	Conic Option Pricing. Journal of Derivatives, 2017, 25, 10-36.	0.3	9
90	Bilateral Multiple Gamma Returns: Their Risks and Rewards. SSRN Electronic Journal, 0, , .	0.4	9

#	ARTICLE	IF	CITATIONS
91	Options on realized variance and convex orders. <i>Quantitative Finance</i> , 2011, 11, 1685-1694.	1.7	8
92	TWO PROCESSES FOR TWO PRICES. <i>International Journal of Theoretical and Applied Finance</i> , 2014, 17, 1450005.	0.5	8
93	Sato Processes and the Valuation of Structured Products. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	7
94	Correlation and the pricing of risks. <i>Annals of Finance</i> , 2007, 3, 411-453.	0.8	7
95	The Distribution of Returns at Longer Horizons. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
96	Dynamic conic hedging for competitiveness. <i>Mathematics and Financial Economics</i> , 2016, 10, 405-439.	1.7	7
97	Investor Heterogeneity, Aggregation, and the Non-Monotonicity of The Aggregate Marginal Rate of Substitution in the Price of Market-Equity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
98	Probing Option Prices for Information. <i>Methodology and Computing in Applied Probability</i> , 2007, 9, 115-131.	1.2	6
99	Structured Products Equilibria in Conic Two Price Markets. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	6
100	ON VALUING STOCHASTIC PERPETUITIES USING NEW LONG HORIZON STOCK PRICE MODELS DISTINGUISHING BOOMS, BUSTS, AND BALANCED MARKETS. <i>Mathematical Finance</i> , 2016, 26, 296-328.	1.8	6
101	Calibration for Weak Variance-Alpha-Gamma Processes. <i>Methodology and Computing in Applied Probability</i> , 2019, 21, 1151-1164.	1.2	6
102	The structure of financial returns. <i>Finance Research Letters</i> , 2021, 40, 101665.	6.7	6
103	OPTION IMPLIED VIX, SKEW AND KURTOSIS TERM STRUCTURES. <i>International Journal of Theoretical and Applied Finance</i> , 2021, 24, 2150030.	0.5	6
104	Options on Realized Variance and Convex Orders. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
105	A tale of two volatilities. <i>Review of Derivatives Research</i> , 2009, 12, 213-230.	0.8	5
106	Deducing the Implications of Jump Models for the Structure of Stock Market Crashes, Rallies, Jump Arrival Rates, and Extremes. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 380-396.	2.9	5
107	Tenor Specific Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
108	Heterogeneity in Beliefs and Volatility Tail Behavior. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	5

#	ARTICLE	IF	CITATIONS
109	Hedging insurance books. <i>Insurance: Mathematics and Economics</i> , 2016, 70, 364-372.	1.2	5
110	Risk premia in option markets. <i>Annals of Finance</i> , 2016, 12, 71-94.	0.8	5
111	Laplacian risk management. <i>Finance Research Letters</i> , 2017, 22, 202-210.	6.7	5
112	Pricing options on mean reverting underliers. <i>Quantitative Finance</i> , 2017, 17, 497-513.	1.7	5
113	Conic Asset Pricing and the Costs of Price Fluctuations. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
114	Arbitrage Free Approximations to Candidate Volatility Surface Quotations. <i>Journal of Risk and Financial Management</i> , 2019, 12, 69.	2.3	5
115	EQUILIBRIUM ASSET RETURNS IN FINANCIAL MARKETS. <i>International Journal of Theoretical and Applied Finance</i> , 2019, 22, 1850063.	0.5	5
116	Self-decomposability of weak variance generalised gamma convolutions. <i>Stochastic Processes and Their Applications</i> , 2020, 130, 630-655.	0.9	5
117	Accounting to Acceptability: With Applications to the Pricing of Ones Own Credit Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
118	Non Gaussian Models of Dependence in Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
119	Joint Risk Neutral Laws and Hedging. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
120	Instantaneous Portfolio Theory. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
121	Asymmetries in Financial Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
122	Pricing the Risk of Recovery in Default with APR Violation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
123	From credit valuation adjustments to credit capital commitments. <i>Quantitative Finance</i> , 2012, 12, 839-845.	1.7	4
124	Bid and Ask Prices as Non-Linear Continuous Time G-Expectations Based on Distortions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
125	Option overlay strategies. <i>Quantitative Finance</i> , 2015, 15, 1175-1190.	1.7	4
126	Nonrandom price movements. <i>Finance Research Letters</i> , 2016, 17, 103-109.	6.7	4

#	ARTICLE	IF	CITATIONS
127	Conic asset pricing and the costs of price fluctuations. <i>Annals of Finance</i> , 2019, 15, 29-58.	0.8	4
128	The Valuation of Structured Products Using Markov Chain Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
129	Stationary increments reverting to a Tempered Fractional Lévy Process (TFLP). <i>Quantitative Finance</i> , 2022, 22, 1391-1404.	1.7	4
130	Introduction: Special Issue on Pricing the Risks of Deposit Insurance. <i>Journal of Financial Services Research</i> , 2003, 24, 89-92.	1.5	3
131	Monitored financial equilibria. <i>Journal of Banking and Finance</i> , 2004, 28, 2213-2235.	2.9	3
132	Pricing Reinsurance Contracts on FDIC Losses. <i>Financial Markets, Institutions and Instruments</i> , 2008, 17, 225-247.	0.7	3
133	On Pricing Contingent Capital Notes. , 2012, , .		3
134	Conic Trading in Markovian Steady State. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
135	Zero covariation returns. <i>Probability, Uncertainty and Quantitative Risk</i> , 2018, 3, .	0.8	3
136	Two price economic equilibria and financial market bid/ask prices. <i>Annals of Finance</i> , 2021, 17, 27-43.	0.8	3
137	Illiquid Markets as a Counterparty: An Introduction to Conic Finance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
138	Conserving Capital by Adjusting Deltas for Gamma in the Presence of Skewness. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
139	Asset Pricing Theory for Two Price Economies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
140	Conic Option Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
141	High dimensional Markovian trading of a single stock. <i>Frontiers of Mathematical Finance</i> , 2022, 1, 375.	0.7	3
142	Modeling Risk Weighted Assets and the Risk Sensitivity of Related Capital Requirements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
143	Two Processes for Two Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
144	Momentum and reversion in risk neutral martingale probabilities. <i>Quantitative Finance</i> , 2014, 14, 777-787.	1.7	2

#	ARTICLE	IF	CITATIONS
145	Conic Portfolio Theory. SSRN Electronic Journal, 2015, , .	0.4	2
146	Marking to two-price markets. Journal of Asset Management, 2016, 17, 100-118.	1.5	2
147	CONIC TRADING IN A MARKOVIAN STEADY STATE. International Journal of Theoretical and Applied Finance, 2017, 20, 1750010.	0.5	2
148	Measure distorted arrival rate risks and their rewards. Probability, Uncertainty and Quantitative Risk, 2017, 2, .	0.8	2
149	Selfsimilarity in Long Horizon Asset Returns. SSRN Electronic Journal, 2018, , .	0.4	2
150	Nonlinear equity valuation using conic finance and its regulatory implications. Mathematics and Financial Economics, 2019, 13, 31-65.	1.7	2
151	Implied Price Processes Anchored in Statistical Realizations. SSRN Electronic Journal, 0, , .	0.4	2
152	Pricing Product Options and Using Them to Complete Markets for Functions of Two Underlying Asset Prices. Journal of Risk and Financial Management, 2021, 14, 355.	2.3	2
153	Simple Processes and the Pricing and Hedging of Cliquets. SSRN Electronic Journal, 0, , .	0.4	2
154	Capital Adequacy of Financial Enterprises. SSRN Electronic Journal, 0, , .	0.4	2
155	On the Pricing of Contingent Capital Notes. SSRN Electronic Journal, 0, , .	0.4	2
156	A Two Price Theory of Financial Equilibrium with Risk Management Implications. SSRN Electronic Journal, 0, , .	0.4	2
157	Two Price Economies in Continuous Time. SSRN Electronic Journal, 0, , .	0.4	2
158	Risks and Their Rewards in Financial Markets: A Two Price Perspective. SSRN Electronic Journal, 0, , .	0.4	2
159	AN ALTERNATIVE APPROACH FOR VALUING CONTINUOUS CASH FLOWS. , 2002, , 110-130.		2
160	Adjusting exponential Lévy models toward the simultaneous calibration of market prices for crash cliquets. Journal of Computational Finance, 2016, 20, 89-111.	0.3	2
161	Quadratic variation, models, applications and lessons. Frontiers of Mathematical Finance, 2022, 1, 189.	0.7	2
162	High Dimensional Markovian Trading of a Single Stock. SSRN Electronic Journal, 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
163	Lower and upper pricing of financial assets. Probability, Uncertainty and Quantitative Risk, 2022, 7, 45.	0.8	2
164	Measuring and Monitoring the Efficiency of Markets. SSRN Electronic Journal, 2017, , .	0.4	1
165	Financial Equilibrium with Non-Linear Valuations. SSRN Electronic Journal, 2017, , .	0.4	1
166	Financial equilibrium with non-linear valuations. Annals of Finance, 2018, 14, 211-221.	0.8	1
167	Differentiating asset classes. International Journal of Portfolio Analysis and Management, 2018, 2, 99.	0.1	1
168	Multivariate bilateral gamma, copulas, CoSkews and CoKurtosis. International Journal of Financial Engineering, 0, , 2150032.	0.5	1
169	Correlated squared returns. Probability, Uncertainty and Quantitative Risk, 2021, 6, 139.	0.8	1
170	Conic Financial Markets and Corporate Finance. SSRN Electronic Journal, 0, , .	0.4	1
171	Execution Costs and Efficient Execution Frontiers. SSRN Electronic Journal, 0, , .	0.4	1
172	An Asset Pricing Theory of Volatility Tail Behavior. SSRN Electronic Journal, 0, , .	0.4	1
173	On Valuing Stochastic Perpetuities Using New Long Horizon Stock Price Models Distinguishing Booms, Busts and Balanced Markets. SSRN Electronic Journal, 0, , .	0.4	1
174	Relativities in Financial Markets. SSRN Electronic Journal, 0, , .	0.4	1
175	Efficient Estimation of Expected Stock Price Returns. SSRN Electronic Journal, 0, , .	0.4	1
176	General Financial Economic Equilibria. SSRN Electronic Journal, 0, , .	0.4	1
177	Capital Requirements, the Option Surface, Market, Credit and Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	1
178	Systemic Risk Tradeoffs and Option Prices. SSRN Electronic Journal, 0, , .	0.4	1
179	Enhancing Enterprise Value by Trading Options. SSRN Electronic Journal, 0, , .	0.4	1
180	Risk Neutral Jump Arrival Rates Implied in Option Prices and Their Models. Applied Mathematical Finance, 0, , 1-35.	1.2	1

#	ARTICLE	IF	CITATIONS
181	Two sided efficient frontiers at multiple time horizons. Annals of Finance, 2022, 18, 327-353.	0.8	1
182	Understanding option prices. Quantitative Finance, 2004, 4, 55-63.	1.7	0
183	On Pricing Risky Loans and Collateralized Fund Obligations. SSRN Electronic Journal, 0, , .	0.4	0
184	Multiple Priors and Asset Pricing. Methodology and Computing in Applied Probability, 2009, 11, 211-229.	1.2	0
185	S&P 500 Index Option Surface Drivers and their Real World and Risk Neutral Covariations. SSRN Electronic Journal, 0, , .	0.4	0
186	S&P 500 index option surface drivers and their risk neutral and real world quadratic covariations. Advances in Statistics, Probability and Actuarial Science, 2012, , 317-345.	0.2	0
187	Equity quantile upper and lower swaps. Quantitative Finance, 2012, 12, 29-37.	1.7	0
188	Moments of Wiener integrals for subordinators. Electronic Communications in Probability, 2012, 17, .	0.4	0
189	CONIC FINANCE AND THE CORPORATE BALANCE SHEET. , 2012, , 451-474.		0
190	From Credit Valuation Adjustments to Credit Capital Commitments. SSRN Electronic Journal, 2012, , .	0.4	0
191	Momentum and Reversion in Risk Neutral Martingale Probabilities. SSRN Electronic Journal, 0, , .	0.4	0
192	Adjusting Exponential Levy Models Towards the Simultaneous Calibration of Market Prices for Crash Cliquets. SSRN Electronic Journal, 0, , .	0.4	0
193	Three Non-Gaussian Models of Dependence in Returns. SSRN Electronic Journal, 2015, , .	0.4	0
194	Risk Premia in Option Markets. SSRN Electronic Journal, 2015, , .	0.4	0
195	Arrival Rate Functions. SSRN Electronic Journal, 2016, , .	0.4	0
196	Financial jeopardy. Applied Mathematical Finance, 2017, 24, 155-173.	1.2	0
197	Strike asymptotics for Laplace implied volatilities. Finance Research Letters, 2018, 25, 183-189.	6.7	0
198	Two Sided Efficient Frontiers at Multiple Time Horizons. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
199	Filtering Response Directions. SIAM Journal on Financial Mathematics, 2021, 12, 1285-1306.	1.3	0
200	Modeling the Bid and Ask Prices of Options. SSRN Electronic Journal, 0, , .	0.4	0
201	Modeling and Monitoring Risk Acceptability in Markets: The Case of the Credit Default Swap Market. SSRN Electronic Journal, 0, , .	0.4	0
202	Dynamic Conic Hedging for Competitiveness. SSRN Electronic Journal, 0, , .	0.4	0
203	Hedging Insurance Books. SSRN Electronic Journal, 0, , .	0.4	0
204	Laplacian Risk Management. SSRN Electronic Journal, 0, , .	0.4	0
205	Pricing Options on Mean Reverting Underliers. SSRN Electronic Journal, 0, , .	0.4	0
206	Three Non-Gaussian Models of Dependence in Returns. Springer Proceedings in Mathematics and Statistics, 2016, , 107-130.	0.2	0
207	Adapted Hedging. SSRN Electronic Journal, 0, , .	0.4	0
208	Enterprise, Capital and Risk. SSRN Electronic Journal, 0, , .	0.4	0
209	Zero Covariation Returns. SSRN Electronic Journal, 0, , .	0.4	0
210	Negative Jump Intensities in Financial Return Data. SSRN Electronic Journal, 0, , .	0.4	0
211	Machine Learning Based Trading Strategies. SSRN Electronic Journal, 0, , .	0.4	0
212	It Takes Two to Tango: Estimation of the Zero-Risk Premium Strike of a Call Option Via Joint Physical and Pricing Density Modeling. SSRN Electronic Journal, 0, , .	0.4	0
213	Lower and Upper Pricing of Financial Assets. SSRN Electronic Journal, 0, , .	0.4	0
214	Correlated Squared Returns. SSRN Electronic Journal, 0, , .	0.4	0
215	Filtering Response Directions. SSRN Electronic Journal, 0, , .	0.4	0
216	It Takes Two to Tango: Estimation of the Zero-Risk Premium Strike of a Call Option via Joint Physical and Pricing Density Modeling. Risks, 2021, 9, 196.	2.4	0

#	ARTICLE	IF	CITATIONS
217	Implied price processes anchored in statistical realizations. <i>Frontiers of Mathematical Finance</i> , 2020, .	0.7	0