Dilip B Madan

List of Publications by Year
in descending order

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	Quadratic variation, models, applications and lessons. Frontiers of Mathematical Finance, 2022, 1, 189.	0.7	2
2	Lower and upper pricing of financial assets. Probability, Uncertainty and Quantitative Risk, 2022, 7, 45.	0.8	2
3	Stationary increments reverting to a Tempered Fractional LÃ©vy Process (TFLP). Quantitative Finance, 2022, 22, 1391-1404.	1.7	4
4	Two sided efficient frontiers at multiple time horizons. Annals of Finance, 2022, 18, 327-353.	0.8	1
5	High dimensional Markovian trading of a single stock. Frontiers of Mathematical Finance, 2022, 1, 375.	0.7	3
6	The structure of financial returns. Finance Research Letters, 2021, 40, 101665.	6.7	6
7	Two price economic equilibria and financial market bid/ask prices. Annals of Finance, 2021, 17, 27-43.	0.8	3
8	Filtering Response Directions. SIAM Journal on Financial Mathematics, 2021, 12, 1285-1306.	1.3	0
9	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
10	OPTION IMPLIED VIX, SKEW AND KURTOSIS TERM STRUCTURES. International Journal of Theoretical and Applied Finance, 2021, 24, 2150030.	0.5	6
11	Correlated squared returns. Probability, Uncertainty and Quantitative Risk, 2021, 6, 139.	0.8	1
12	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
13	Self-decomposability of weak variance generalised gamma convolutions. Stochastic Processes and Their Applications, 2020, 130, 630-655.	0.9	5
14	MULTIVARIATE DISTRIBUTIONS FOR FINANCIAL RETURNS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050041.	0.5	11
15	Selfâ€similarity in longâ€horizon returns. Mathematical Finance, 2020, 30, 1368-1391.	1.8	17
16	Bilateral multiple gamma returns: Their risks and rewards. International Journal of Financial Engineering, 2020, 07, 2050008.	0.5	21
17	Additive Processes with Bilateral Gamma Marginals. Applied Mathematical Finance, 2020, 27, 171-188.	1.2	11
18	Implied price processes anchored in statistical realizations. Frontiers of Mathematical Finance, 2020, .	0.7	0

#	ARTICLE	IF	CITATIONS
19	Nonlinear equity valuation using conic finance and its regulatory implications. Mathematics and Financial Economics, 2019, 13, 31-65.	1.7	2
20	Calibration for Weak Variance-Alpha-Gamma Processes. Methodology and Computing in Applied Probability, 2019, 21, 1151-1164.	1.2	6
21	Conic asset pricing and the costs of price fluctuations. Annals of Finance, 2019, 15, 29-58.	0.8	4
22	Arbitrage Free Approximations to Candidate Volatility Surface Quotations. Journal of Risk and Financial Management, 2019, 12, 69.	2.3	5
23	Weak subordination of multivariate LÃ©vy processes and variance generalised gamma convolutions. Bernoulli, 2019, 25, .	1.3	17
24	Advanced model calibration on bitcoin options. Digital Finance, 2019, 1, 117-137.	1.7	17
25	EQUILIBRIUM ASSET RETURNS IN FINANCIAL MARKETS. International Journal of Theoretical and Applied Finance, 2019, 22, 1850063.	0.5	5
26	Instantaneous portfolio theory. Quantitative Finance, 2018, 18, 1345-1364.	1.7	11
27	Strike asymptotics for Laplace implied volatilities. Finance Research Letters, 2018, 25, 183-189.	6.7	0
28	Financial equilibrium with non-linear valuations. Annals of Finance, 2018, 14, 211-221.	0.8	1
29	Selfsimilarity in Long Horizon Asset Returns. SSRN Electronic Journal, 2018, , .	0.4	2
30	Differentiating asset classes. International Journal of Portfolio Analysis and Management, 2018, 2, 99.	0.1	1
31	Zero covariation returns. Probability, Uncertainty and Quantitative Risk, 2018, 3, .	0.8	3
32	Machine learning for quantitative finance: fast derivative pricing, hedging and fitting. Quantitative Finance, 2018, 18, 1635-1643.	1.7	79
33	Laplacian risk management. Finance Research Letters, 2017, 22, 202-210.	6.7	5
34	CONIC TRADING IN A MARKOVIAN STEADY STATE. International Journal of Theoretical and Applied Finance, 2017, 20, 1750010.	0.5	2
35	Efficient estimation of expected stock price returns. Finance Research Letters, 2017, 23, 31-38.	6.7	17
36	Financial jeopardy. Applied Mathematical Finance, 2017, 24, 155-173.	1.2	0

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37	MEASURING AND MONITORING THE EFFICIENCY OF MARKETS. International Journal of Theoretical and Applied Finance, 2017, 20, 1750051.	0.5	43
38	Conic Option Pricing. Journal of Derivatives, 2017, 25, 10-36.	0.3	9
39	Measure distorted arrival rate risks and their rewards. Probability, Uncertainty and Quantitative Risk, 2017, 2, .	0.8	2
40	Pricing options on mean reverting underliers. Quantitative Finance, 2017, 17, 497-513.	1.7	5
41	Asymmetries in financial returns. International Journal of Financial Engineering, 2017, 04, 1750045.	0.5	40
42	Measuring and Monitoring the Efficiency of Markets. SSRN Electronic Journal, 2017, , .	0.4	1
43	Financial Equilibrium with Non-Linear Valuations. SSRN Electronic Journal, 2017, , .	0.4	1
44	Arrival Rate Functions. SSRN Electronic Journal, 2016, , .	0.4	0
45	CONIC PORTFOLIO THEORY. International Journal of Theoretical and Applied Finance, 2016, 19, 1650019.	0.5	15
46	Convergence of BS$\mathrm{\lambda}$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
47	Nonrandom price movements. Finance Research Letters, 2016, 17, 103-109.	6.7	4
48	Marking to two-price markets. Journal of Asset Management, 2016, 17, 100-118.	1.5	2
49	Hedging insurance books. Insurance: Mathematics and Economics, 2016, 70, 364-372.	1.2	5
50	Adapted hedging. Annals of Finance, 2016, 12, 305-334.	0.8	9
51	Benchmarking in two price financial markets. Annals of Finance, 2016, 12, 201-219.	0.8	14
52	Dynamic conic hedging for competitiveness. Mathematics and Financial Economics, 2016, 10, 405-439.	1.7	7
53	ON VALUING STOCHASTIC PERPETUITIES USING NEW LONG HORIZON STOCK PRICE MODELS DISTINGUISHING BOOMS, BUSTS, AND BALANCED MARKETS. Mathematical Finance, 2016, 26, 296-328.	1.8	6
54	Risk premia in option markets. Annals of Finance, 2016, 12, 71-94.	0.8	5

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55	Three Non-Gaussian Models of Dependence in Returns. Springer Proceedings in Mathematics and Statistics, 2016, , 107-130.	0.2	0
56	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
57	Heterogeneity in Beliefs and Volatility Tail Behavior. Journal of Financial and Quantitative Analysis, 2015, 50, 1389-1414.	3.5	22
58	Three Non-Gaussian Models of Dependence in Returns. SSRN Electronic Journal, 2015, , .	0.4	0
59	Conic Portfolio Theory. SSRN Electronic Journal, 2015, , .	0.4	2
60	Risk Premia in Option Markets. SSRN Electronic Journal, 2015, , .	0.4	0
61	Asset pricing theory for two price economies. Annals of Finance, 2015, 11, 1-35.	0.8	46
62	Option overlay strategies. Quantitative Finance, 2015, 15, 1175-1190.	1.7	4
63	Estimating Parametric Models of Probability Distributions. Methodology and Computing in Applied Probability, 2015, 17, 823-831.	1.2	43
64	TWO PROCESSES FOR TWO PRICES. International Journal of Theoretical and Applied Finance, 2014, 17, 1450005.	0.5	8
65	Momentum and reversion in risk neutral martingale probabilities. Quantitative Finance, 2014, 14, 777-787.	1.7	2
66	Bid and ask prices as non-linear continuous time G-expectations based on distortions. Mathematics and Financial Economics, 2014, 8, 265-289.	1.7	34
67	Two price economies in continuous time. Annals of Finance, 2014, 10, 71-100.	0.8	30
68	Joint modeling of VIX and SPX options at a single and common maturity with risk management applications. IIE Transactions, 2014, 46, 1125-1131.	2.1	27
69	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
70	SIMPLE PROCESSES AND THE PRICING AND HEDGING OF CLIQUETS. Mathematical Finance, 2013, 23, 198-216.	1.8	9
71	Systemic risk tradeoffs and option prices. Insurance: Mathematics and Economics, 2013, 52, 222-230.	1.2	9
72	A Simple Stochastic Rate Model for Rate Equity Hybrid Products. Applied Mathematical Finance, 2013, 20, 461-488.	1.2	10

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73	The valuation of structured products using Markov chain models. Quantitative Finance, 2013, 13, 125-136.	1.7	16
74	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
75	TENOR SPECIFIC PRICING. International Journal of Theoretical and Applied Finance, 2012, 15, 1250043.	0.5	27
76	Unbounded liabilities, capital reserve requirements and the taxpayer put option. Quantitative Finance, 2012, 12, 709-724.	1.7	38
77	From credit valuation adjustments to credit capital commitments. Quantitative Finance, 2012, 12, 839-845.	1.7	4
78	Equity quantile upper and lower swaps. Quantitative Finance, 2012, 12, 29-37.	1.7	0
79	Moments of Wiener integrals for subordinators. Electronic Communications in Probability, 2012, 17, .	0.4	0
80	CONIC FINANCE AND THE CORPORATE BALANCE SHEET. , 2012, , 451-474.		0
81	On Pricing Contingent Capital Notes. , 2012, , .		3
82	Implied liquidity: towards stochastic liquidity modelling and liquidity trading. International Journal of Portfolio Analysis and Management, 2012, 1, 80.	0.1	21
83	Factor Models for Option Pricing. Asia-Pacific Financial Markets, 2012, 19, 319-329.	2.4	10
84	A two price theory of financial equilibrium with risk management implications. Annals of Finance, 2012, 8, 489-505.	0.8	36
85	From Credit Valuation Adjustments to Credit Capital Commitments. SSRN Electronic Journal, 2012, , .	0.4	0
86	Structured products equilibria in conic two price markets. Mathematics and Financial Economics, 2012, 6, 37-57.	1.7	30
87	Pricing to acceptability: with applications to valuation of one's own credit risk. Journal of Risk, 2012, 15, 91-120.	0.1	16
88	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
89	Efficient Pricing of Contingent Convertibles Under Smile Conform Models. SSRN Electronic Journal, 2011, , .	0.4	9
90	Structured Products Equilibria in Conic Two Price Markets. SSRN Electronic Journal, 2011, , .	0.4	6

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91	Heterogeneity in Beliefs and Volatility Tail Behavior. SSRN Electronic Journal, 2011, , .	0.4	5
92	The Distribution of Returns at Longer Horizons. , 2011, , .		12
93	Conic coconuts: the pricing of contingent capital notes using conic finance. Mathematics and Financial Economics, 2011, 4, 87-106.	1.7	41
94	CONIC FINANCE AND THE CORPORATE BALANCE SHEET. International Journal of Theoretical and Applied Finance, 2011, 14, 587-610.	0.5	17
95	Options on realized variance and convex orders. Quantitative Finance, 2011, 11, 1685-1694.	1.7	8
96	Joint risk-neutral laws and hedging. IIE Transactions, 2011, 43, 840-850.	2.1	11
97	Returns of claims on the upside and the viability of U-shaped pricing kernelsâ˜†. Journal of Financial Economics, 2010, 97, 130-154.	9.0	159
98	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
99	Deducing the Implications of Jump Models for the Structure of Stock Market Crashes, Rallies, Jump Arrival Rates, and Extremes. Journal of Business and Economic Statistics, 2010, 28, 380-396.	2.9	5
100	Short Positions, Rally Fears and Option Markets. Applied Mathematical Finance, 2010, 17, 83-98.	1.2	10
101	Stochastic Processes in Finance. Annual Review of Financial Economics, 2010, 2, 277-314.	4.7	11
102	MARKETS AS A COUNTERPARTY: AN INTRODUCTION TO CONIC FINANCE. International Journal of Theoretical and Applied Finance, 2010, 13, 1149-1177.	0.5	145
103	Pricing and hedging basket options to prespecified levels of acceptability. Quantitative Finance, 2010, 10, 607-615.	1.7	18
104	On correlating LÃ©vy processes. Journal of Risk, 2010, 13, 3-16.	0.1	40
105	Sato processes and the valuation of structured products. Quantitative Finance, 2009, 9, 27-42.	1.7	43
106	HEDGE FUND PERFORMANCE: SOURCES AND MEASURES. International Journal of Theoretical and Applied Finance, 2009, 12, 267-282.	0.5	25
107	Multiple Priors and Asset Pricing. Methodology and Computing in Applied Probability, 2009, 11, 211-229.	1.2	0
108	A tale of two volatilities. Review of Derivatives Research, 2009, 12, 213-230.	0.8	5

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109	Capital requirements, acceptable risks and profits. Quantitative Finance, 2009, 9, 767-773.	1.7	22
110	New Measures for Performance Evaluation. Review of Financial Studies, 2009, 22, 2571-2606.	6.8	282
111	Saddlepoint methods for option pricing. Journal of Computational Finance, 2009, 13, 49-61.	0.3	66
112	Pricing Reinsurance Contracts on FDIC Losses. Financial Markets, Institutions and Instruments, 2008, 17, 225-247.	0.7	3
113	Break on Through to the Single Side. SSRN Electronic Journal, 2007, , .	0.4	15
114	Sato Processes and the Valuation of Structured Products. SSRN Electronic Journal, 2007, , .	0.4	7
115	SELF-DECOMPOSABILITY AND OPTION PRICING. Mathematical Finance, 2007, 17, 31-57.	1.8	171
116	Probing Option Prices for Information. Methodology and Computing in Applied Probability, 2007, 9, 115-131.	1.2	6
117	Correlation and the pricing of risks. Annals of Finance, 2007, 3, 411-453.	0.8	7
118	Pricing equity default swaps under an approximation to the CGMY Levy model. Journal of Computational Finance, 2007, 11, 79-93.	0.3	51
119	Investigating the Role of Systematic and Firmâ€Specific Factors in Default Risk: Lessons from Empirically Evaluating Credit Risk Models*. The Journal of Business, 2006, 79, 1955-1987.	2.1	86
120	Equilibrium asset pricing: with non-Gaussian factors and exponential utilities. Quantitative Finance, 2006, 6, 455-463.	1.7	27
121	Designing Countercyclical and Risk Based Aggregate Deposit Insurance Premia. SSRN Electronic Journal, 2006, , .	0.4	10
122	A Theory of Volatility Spreads. Management Science, 2006, 52, 1945-1956.	4.1	256
123	Pricing options on realized variance. Finance and Stochastics, 2005, 9, 453-475.	1.1	118
124	A note on sufficient conditions for no arbitrage. Finance Research Letters, 2005, 2, 125-130.	6.7	143
125	Understanding option prices. Quantitative Finance, 2004, 4, 55-63.	1.7	0
126	Monitored financial equilibria. Journal of Banking and Finance, 2004, 28, 2213-2235.	2.9	3

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127	From local volatility to local Lévy models. Quantitative Finance, 2004, 4, 581-588.	1.7	70
128	Introduction: Special Issue on Pricing the Risks of Deposit Insurance. Journal of Financial Services Research, 2003, 24, 89-92.	1.5	3
129	Stochastic Volatility for Levy Processes. Mathematical Finance, 2003, 13, 345-382.	1.8	713
130	Pricing the risk of recovery in default with absolute priority rule violation. Journal of Banking and Finance, 2003, 27, 1001-1025.	2.9	51
131	Stock Return Characteristics, Skew Laws, and the Differential Pricing of Individual Equity Options. Review of Financial Studies, 2003, 16, 101-143.	6.8	1,214
132	The Fine Structure of Asset Returns: An Empirical Investigation. The Journal of Business, 2002, 75, 305-333.	2.1	1,333
133	Stochastic volatility, jumps and hidden time changes. Finance and Stochastics, 2002, 6, 63-90.	1.1	32
134	Option Pricing Using Variance Gamma Markov Chains. Review of Derivatives Research, 2002, 5, 81-115.	0.8	98
135	AN ALTERNATIVE APPROACH FOR VALUING CONTINUOUS CASH FLOWS. , 2002, , 110-130.		2
136	Optimal investment in derivative securities. Finance and Stochastics, 2001, 5, 33-59.	1.1	44
137	Time Changes for Lévy Processes. Mathematical Finance, 2001, 11, 79-96.	1.8	194
138	Pricing and hedging in incomplete markets. Journal of Financial Economics, 2001, 62, 131-167.	9.0	256
139	ASSET PRICES ARE BROWNIAN MOTION: ONLY IN BUSINESS TIME. , 2001, , 103-146.		19
140	DETERMINING VOLATILITY SURFACES AND OPTION VALUES FROM AN IMPLIED VOLATILITY SMILE. , 2001, , 163-191.		10
141	Spanning and derivative-security valuation. Journal of Financial Economics, 2000, 55, 205-238.	9.0	675
142	A Two-Factor Hazard Rate Model for Pricing Risky Debt and the Term Structure of Credit Spreads. Journal of Financial and Quantitative Analysis, 2000, 35, 43.	3.5	136
143	Hedging contingent claims on semimartingales. Finance and Stochastics, 1999, 3, 111-134.	1.1	63
144	Option valuation using the fast Fourier transform. Journal of Computational Finance, 1999, 2, 61-73.	0.3	1,702

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145	Pricing the risks of default. Review of Derivatives Research, 1998, 2, 121-160.	0.8	306
146	The Variance Gamma Process and Option Pricing. Review of Finance, 1998, 2, 79-105.	6.3	1,410
147	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
148	Diffusion Coefficient Estimation and Asset Pricing When Risk Premia and Sensitivities Are Time Varying. Mathematical Finance, 1993, 3, 85-99.	1.8	23
149	A Characterization of Complete Security Markets On A Brownian Filtration. Mathematical Finance, 1991, 1, 31-43.	1.8	82
150	Option Pricing With V. G. Martingale Components. Mathematical Finance, 1991, 1, 39-55.	1.8	374
151	The Variance Gamma (V.G.) Model for Share Market Returns. The Journal of Business, 1990, 63, 511.	2.1	1,197
152	Options on Realized Variance and Convex Orders. SSRN Electronic Journal, 0, , .	0.4	5
153	On Correlating Lévy Processes. SSRN Electronic Journal, 0, , .	0.4	9
154	On Pricing Risky Loans and Collateralized Fund Obligations. SSRN Electronic Journal, 0, , .	0.4	0
155	The Distribution of Returns at Longer Horizons. SSRN Electronic Journal, 0, , .	0.4	7
156	Implied Liquidity - Towards Stochastic Liquidity Modeling and Liquidity Trading. SSRN Electronic Journal, 0, , .	0.4	11
157	S&P 500 Index Option Surface Drivers and their Real World and Risk Neutral Covariations. SSRN Electronic Journal, 0, , .	0.4	0
158	Tenor Specific Pricing. SSRN Electronic Journal, 0, , .	0.4	5
159	Modeling Risk Weighted Assets and the Risk Sensitivity of Related Capital Requirements. SSRN Electronic Journal, 0, , .	0.4	2
160	Momentum and Reversion in Risk Neutral Martingale Probabilities. SSRN Electronic Journal, 0, , .	0.4	0
161	Two Processes for Two Prices. SSRN Electronic Journal, 0, , .	0.4	2
162	Bid and Ask Prices as Non-Linear Continuous Time G-Expectations Based on Distortions. SSRN Electronic Journal, 0, , .	0.4	4

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163	Adjusting Exponential Levy Models Towards the Simultaneous Calibration of Market Prices for Crash Cliquets. SSRN Electronic Journal, 0, , .	0.4	0
164	Conic Trading in Markovian Steady State. SSRN Electronic Journal, 0, , .	0.4	3
165	Conic Asset Pricing and the Costs of Price Fluctuations. SSRN Electronic Journal, 0, , .	0.4	5
166	Bilateral Multiple Gamma Returns: Their Risks and Rewards. SSRN Electronic Journal, 0, , .	0.4	9
167	Two Sided Efficient Frontiers at Multiple Time Horizons. SSRN Electronic Journal, 0, , .	0.4	0
168	Implied Price Processes Anchored in Statistical Realizations. SSRN Electronic Journal, 0, , .	0.4	2
169	Multivariate bilateral gamma, copulas, CoSkews and CoKurtosis. International Journal of Financial Engineering, 0, , 2150032.	0.5	1
170	Modeling the Bid and Ask Prices of Options. SSRN Electronic Journal, 0, , .	0.4	0
171	Investor Heterogeneity, Aggregation, and the Non-Monotonicity of The Aggregate Marginal Rate of Substitution in the Price of Market-Equity. SSRN Electronic Journal, 0, , .	0.4	7
172	Illiquid Markets as a Counterparty: An Introduction to Conic Finance. SSRN Electronic Journal, 0, , .	0.4	3
173	Accounting to Acceptability: With Applications to the Pricing of Ones Own Credit Risk. SSRN Electronic Journal, 0, , .	0.4	5
174	Unlimited Liabilities, Reserve Capital Requirements and the Taxpayer Put Option. SSRN Electronic Journal, 0, , .	0.4	16
175	Non Gaussian Models of Dependence in Returns. SSRN Electronic Journal, 0, , .	0.4	5
176	Simple Processes and the Pricing and Hedging of Cliquets. SSRN Electronic Journal, 0, , .	0.4	2
177	Conic Financial Markets and Corporate Finance. SSRN Electronic Journal, 0, , .	0.4	1
178	The Valuation of Structured Products Using Markov Chain Models. SSRN Electronic Journal, 0, , .	0.4	4
179	Joint Risk Neutral Laws and Hedging. SSRN Electronic Journal, 0, , .	0.4	5
180	Markets, Profits, Capital, Leverage and Return. SSRN Electronic Journal, 0, , .	0.4	26

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181	Conserving Capital by Adjusting Deltas for Gamma in the Presence of Skewness. SSRN Electronic Journal, 0, , .	0.4	3
182	Execution Costs and Efficient Execution Frontiers. SSRN Electronic Journal, 0, , .	0.4	1
183	Capital Adequacy of Financial Enterprises. SSRN Electronic Journal, 0, , .	0.4	2
184	An Asset Pricing Theory of Volatility Tail Behavior. SSRN Electronic Journal, 0, , .	0.4	1
185	On the Pricing of Contingent Capital Notes. SSRN Electronic Journal, 0, , .	0.4	2
186	A Two Price Theory of Financial Equilibrium with Risk Management Implications. SSRN Electronic Journal, 0, , .	0.4	2
187	Two Price Economies in Continuous Time. SSRN Electronic Journal, 0, , .	0.4	2
188	On Valuing Stochastic Perpetuities Using New Long Horizon Stock Price Models Distinguishing Booms, Busts and Balanced Markets. SSRN Electronic Journal, 0, , .	0.4	1
189	Asset Pricing Theory for Two Price Economies. SSRN Electronic Journal, 0, , .	0.4	3
190	On Dynamic Spectral Risk Measures and a Limit Theorem. SSRN Electronic Journal, 0, , .	0.4	13
191	Relativities in Financial Markets. SSRN Electronic Journal, 0, , .	0.4	1
192	Instantaneous Portfolio Theory. SSRN Electronic Journal, 0, , .	0.4	5
193	Risks and Their Rewards in Financial Markets: A Two Price Perspective. SSRN Electronic Journal, 0, , .	0.4	2
194	Efficient Estimation of Expected Stock Price Returns. SSRN Electronic Journal, 0, , .	0.4	1
195	Conic Option Pricing. SSRN Electronic Journal, 0, , .	0.4	3
196	Asymmetries in Financial Returns. SSRN Electronic Journal, 0, , .	0.4	5
197	General Financial Economic Equilibria. SSRN Electronic Journal, 0, , .	0.4	1
198	Pricing the Risk of Recovery in Default with APR Violation. SSRN Electronic Journal, 0, , .	0.4	5

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199	Capital Requirements, the Option Surface, Market, Credit and Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	1
200	Systemic Risk Tradeoffs and Option Prices. SSRN Electronic Journal, 0, , .	0.4	1
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	Adapted Hedging. SSRN Electronic Journal, 0, , .	0.4	0
207	Enhancing Enterprise Value by Trading Options. SSRN Electronic Journal, 0, , .	0.4	1
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	High Dimensional Markovian Trading of a Single Stock. SSRN Electronic Journal, 0, , .	0.4	2

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217	Risk Neutral Jump Arrival Rates Implied in Option Prices and Their Models. Applied Mathematical Finance, 0, , 1-35.	1.2	1