Frank J Fabozzi

List of Publications by Year
in descending order

181 papers	4,161 citations	172457 29 h-index	182427 51 g-index
337 all docs	337 docs citations	337 times ranked	2045 citing authors

#	ARTICLE	IF	CITATIONS
1	60 Years of portfolio optimization: Practical challenges and current trends. European Journal of Operational Research, 2014, 234, 356-371.	5.7	414
2	Sin Stock Returns. Journal of Portfolio Management, 2008, 35, 82-94.	0.6	195
3	Robust portfolios: contributions from operations research and finance. Annals of Operations Research, 2010, 176, 191-220.	4.1	191
4	The Legacy of Modern Portfolio Theory. Journal of Investing, 2002, 11, 7-22.	0.2	180
5	Robust Portfolio Optimization. Journal of Portfolio Management, 2007, 33, 40-48.	0.6	115
6	Portfolio selection under distributional uncertainty: A relative robust CVaR approach. European Journal of Operational Research, 2010, 203, 185-194.	5.7	101
7	Sin Stocks Revisited: *Resolving the Sin Stock Anomaly*. Journal of Portfolio Management, 2017, 44, 105-111.	0.6	85
8	Tempered stable and tempered infinitely divisible GARCH models. Journal of Banking and Finance, 2010, 34, 2096-2109.	2.9	83
9	Financial market models with Lévy processes and time-varying volatility. Journal of Banking and Finance, 2008, 32, 1363-1378.	2.9	77
10	DESIRABLE PROPERTIES OF AN IDEAL RISK MEASURE IN PORTFOLIO THEORY. International Journal of Theoretical and Applied Finance, 2008, 11, 19-54.	0.5	74
11	Time series analysis for financial market meltdowns. Journal of Banking and Finance, 2011, 35, 1879-1891.	2.9	72
12	A Model for Valuing Bonds and Embedded Options. Financial Analysts Journal, 1993, 49, 35-46.	3.0	71
13	Portfolio selection with uncertain exit time: A robust CVaR approach. Journal of Economic Dynamics and Control, 2008, 32, 594-623.	1.6	62
14	Recent Developments in Robust Portfolios with a Worst-Case Approach. Journal of Optimization Theory and Applications, 2014, 161, 103-121.	1.5	62
15	THE PROPER USE OF RISK MEASURES IN PORTFOLIO THEORY. International Journal of Theoretical and Applied Finance, 2005, 08, 1107-1133.	0.5	57
16	Predictability in the Shape of the Term Structure of Interest Rates. Journal of Fixed Income, 2005, 15, 40-53.	0.5	56
17	AN OPTION-THEORETIC PREPAYMENT MODEL FOR MORTGAGES AND MORTGAGE-BACKED SECURITIES. International Journal of Theoretical and Applied Finance, 2004, 07, 949-978.	0.5	55
18	An Explicit, Multi-Factor Credit Default Swap Pricing Model with Correlated Factors. Journal of Financial and Quantitative Analysis, 2008, 43, 123-160.	3.5	53

#	Article	IF	Citations
19	Measuring financial risk and portfolio optimization with a non-Gaussian multivariate model. Annals of Operations Research, 2012, 201, 325-343.	4.1	53
20	A methodology for index tracking based on time-series clustering. Quantitative Finance, 2004, 4, 417-425.	1.7	51
21	Calibrating the Italian Smile with Time-Varying Volatility and Heavy-Tailed Models. SSRN Electronic Journal, 2014, , .	0.4	45
22	MCMC-based estimation of Markov Switching ARMAâ€"GARCH models. Applied Economics, 2011, 43, 259-271.	2.2	43
23	Stable distributions in the Blackâ€"Litterman approach to asset allocation. Quantitative Finance, 2007, 7, 423-433.	1.7	42
24	Cashing in on innovation: a taxonomy of FinTech. Journal of Asset Management, 2020, 21, 167-177.	1.5	41
25	Factor decomposition of the Eurozone sovereign CDS spreads. Journal of International Money and Finance, 2016, 65, 1-23.	2.5	40
26	Macroeconomic variable selection for creditor recovery rates. Journal of Banking and Finance, 2018, 89, 14-25.	2.9	40
27	Fuzzy decision fusion approach for loss-given-default modeling. European Journal of Operational Research, 2017, 262, 780-791.	5.7	39
28	Improving corporate bond recovery rate prediction using multi-factor support vector regressions. European Journal of Operational Research, 2018, 271, 664-675.	5.7	39
29	Trends in quantitative equity management: survey results. Quantitative Finance, 2007, 7, 115-122.	1.7	38
30	A comparison of the Leeâ€"Carter model and ARâ€"ARCH model for forecasting mortality rates. Insurance: Mathematics and Economics, 2012, 50, 85-93.	1.2	38
31	A new approach to modeling co-movement of international equity markets: evidence of unconditional copula-based simulation of tail dependence. Empirical Economics, 2009, 36, 201-229.	3.0	37
32	Fat-Tailed Models for Risk Estimation. Journal of Portfolio Management, 2011, 37, 107-117.	0.6	35
33	Sensitivity of portfolio VaR and CVaR to portfolio return characteristics. Annals of Operations Research, 2013, 205, 169-187.	4.1	34
34	Calibrating affine stochastic mortality models using term assurance premiums. Insurance: Mathematics and Economics, 2011, 49, 53-60.	1.2	30
35	Looking Beyond Credit Ratings: Factors Investors Consider In Pricing European Assetâ€"Backed Securities. European Financial Management, 2012, 18, 515-542.	2.9	28
36	Deciphering robust portfolios. Journal of Banking and Finance, 2014, 45, 1-8.	2.9	27

#	ARTICLE	IF	CITATIONS
37	Robust portfolio selection with uncertain exit time using worst-case VaR strategy. Operations Research Letters, 2007, 35, 627-635.	0.7	26
38	Equal-weighted strategy: Why it outperforms value-weighted strategies? Theory and evidence. Journal of Asset Management, 2017, 18, 188-208.	1.5	25
39	Fractals in trade duration: capturing long-range dependence and heavy tailedness in modeling trade duration. Annals of Finance, 2008, 4, 217-241.	0.8	24
40	What do robust equity portfolio models really do?. Annals of Operations Research, 2013, 205, 141-168.	4.1	24
41	Macroeconomic news effects on conditional volatilities in the bond and stock markets. Applied Financial Economics, 2006, 16, 377-384.	0.5	23
42	Refunding efficiency: a generalized approach. Applied Economics Letters, 2007, 3, 141-146.	0.2	23
43	Approximation of skewed and leptokurtic return distributions. Applied Financial Economics, 2012, 22, 1305-1316.	0.5	23
44	Market overreaction and underreaction: tests of the directional and magnitude effects. Applied Financial Economics, 2013, 23, 1469-1482.	0.5	23
45	CVaR sensitivity with respect to tail thickness. Journal of Banking and Finance, 2013, 37, 977-988.	2.9	23
46	A new approach to statistical arbitrage: Strategies based on dynamic factor models of prices and their performance. Journal of Banking and Finance, 2016, 65, 134-155.	2.9	23
47	Tempered stable distributions and processes in finance: numerical analysis. , 2010, , 33-42.		23
48	Stochastic models for risk estimation in volatile markets: a survey. Annals of Operations Research, 2010, 176, 293-309.	4.1	22
49	Robust portfolios that do not tilt factor exposure. European Journal of Operational Research, 2014, 234, 411-421.	5.7	21
50	Portfolio selection in the presence of systemic risk. Journal of Asset Management, 2014, 15, 285-299.	1.5	21
51	Recent advancements in robust optimization for investment management. Annals of Operations Research, 2018, 266, 183-198.	4.1	21
52	On the challenges in quantitative equity management. Quantitative Finance, 2008, 8, 649-665.	1.7	19
53	Composition of robust equity portfolios. Finance Research Letters, 2013, 10, 72-81.	6.7	19
54	The information content of three credit ratings: the case of European residential mortgage-backed securities. European Journal of Finance, 2015, 21, 172-194.	3.1	19

#	Article	IF	Citations
55	Being Honest in Backtest Reporting: *A Template for Disclosing Multiple Tests*. Journal of Portfolio Management, 2018, 45, 141-147.	0.6	19
56	The Timeline Estimation of Bubbles: The Case of Real Estate. Real Estate Economics, 2019, 47, 564-594.	1.7	19
57	Multi-tail generalized elliptical distributions for asset returns. Econometrics Journal, 2009, 12, 272-291.	2.3	18
58	Robust equity portfolio performance. Annals of Operations Research, 2018, 266, 293-312.	4.1	18
59	Tempered Stable Ornstein-Uhlenbeck Processes: A Practical View. SSRN Electronic Journal, 0, , .	0.4	18
60	Portfolio revision under mean-variance and mean-CVaR with transaction costs. Review of Quantitative Finance and Accounting, 2012, 39, 509-526.	1.6	17
61	RIDING WITH THE FOUR HORSEMEN AND THE MULTIVARIATE NORMAL TEMPERED STABLE MODEL. International Journal of Theoretical and Applied Finance, 2016, 19, 1650027.	0.5	17
62	An improved least squares Monte Carlo valuation method based on heteroscedasticity. European Journal of Operational Research, 2017, 263, 698-706.	5.7	17
63	The economic theory of qualitative green growth. Structural Change and Economic Dynamics, 2022, 61, 242-254.	4.5	17
64	Multivariate Skewed Student's t Copula in the Analysis of Nonlinear and Asymmetric Dependence in the German Equity Market. Studies in Nonlinear Dynamics and Econometrics, 2008, 12, .	0.3	16
65	Estimating risk-neutral density with parametric models in interest rate markets. Quantitative Finance, 2009, 9, 55-70.	1.7	16
66	Robust Factor-Based Investing. Journal of Portfolio Management, 2017, 43, 157-164.	0.6	16
67	Market timing using combined forecasts and machine learning. Journal of Forecasting, 2021, 40, 1-16.	2.8	16
68	Recent Trends in Equity PortfolioConstruction Analytics. Journal of Portfolio Management, 2014, 40, 137-151.	0.6	15
69	Focusing on the worst state for robust investing. International Review of Financial Analysis, 2015, 39, 19-31.	6.6	15
70	Tempered stable Ornsteinâ€" Uhlenbeck processes: A practical view. Communications in Statistics Part B: Simulation and Computation, 2017, 46, 423-445.	1.2	15
71	BARRIER OPTION PRICING BY BRANCHING PROCESSES. International Journal of Theoretical and Applied Finance, 2009, 12, 1055-1073.	0.5	14
72	Risk management and dynamic portfolio selection with stable Paretian distributions. Journal of Empirical Finance, 2010, 17, 195-211.	1.8	14

#	Article	IF	Citations
73	An Empirical Examination of Daily Stock Return Distributions for U.S. Stocks. , 2005, , 269-281.		14
74	Orderings and Probability Functionals Consistent with Preferences. Applied Mathematical Finance, 2009, 16, 81-102.	1.2	13
75	Intensity-based framework for surrender modeling in life insurance. Insurance: Mathematics and Economics, 2017, 72, 189-196.	1.2	13
76	The impact of corporate social responsibility on corporate financial performance and credit ratings in Japan. Journal of Asset Management, 2021, 22, 79-95.	1.5	13
77	Predictability dynamics of emerging sovereign CDS markets. Economics Letters, 2017, 161, 5-9.	1.9	12
78	Does the corporate bond market overvalue bonds of sin companies?. Finance Research Letters, 2019, 28, 165-170.	6.7	12
79	Intertemporal defaulted bond recoveries prediction via machine learning. European Journal of Operational Research, 2022, 297, 1162-1177.	5.7	12
80	Models for Portfolio Revision with Transaction Costs in the Mean–Variance Framework. , 2010, , 133-151.		12
81	Market experience with modeling for defined-benefit pension funds: evidence from four countries. Journal of Pension Economics and Finance, 2005, 4, 313-327.	0.9	11
82	Investigating the Performance of Non-Gaussian Stochastic Intensity Models in the Calibration of Credit Default Swap Spreads. Computational Economics, 2015, 46, 243-273.	2.6	11
83	INVITED EDITORIAL COMMENT: Order from Chaos: <i>How Data Science Is Revolutionizing Investment Practice</i>. Journal of Portfolio Management, 2018, 45, 1-4.	0.6	11
84	Detecting Bubbles in the US and UK Real Estate Markets. Journal of Real Estate Finance and Economics, 2020, 60, 469-513.	1.5	11
85	Option pricing and hedging under a stochastic volatility Lévy process model. Review of Derivatives Research, 2012, 15, 81-97.	0.8	10
86	Option pricing with time-changed Lévy processes. Applied Financial Economics, 2013, 23, 1231-1238.	0.5	10
87	Portfolio selection with conservative short-selling. Finance Research Letters, 2016, 18, 363-369.	6.7	10
88	A New Tempered Stable Distribution and Its Application to Finance. Contributions To Economics, 2009, , 77-109.	0.3	10
89	An improved method for pricing and hedging long dated American options. European Journal of Operational Research, 2016, 254, 656-666.	5.7	9
90	Elliptical tempered stable distribution. Quantitative Finance, 2016, 16, 1069-1087.	1.7	9

#	Article	IF	Citations
91	CDS Implied Credit Ratings. Journal of Fixed Income, 2017, 26, 25-52.	0.5	9
92	Explosive rents: The real estate market dynamics in exuberance. Quarterly Review of Economics and Finance, 2017, 66, 100-107.	2.7	9
93	Academic, Practitioner, and Investor Perspectives on Factor Investing. Journal of Portfolio Management, 2018, 44, 10-16.	0.6	9
94	Quanto Option Pricing with LÃ©vy Models. Computational Economics, 2019, 53, 1279-1308.	2.6	9
95	Calibrating the Italian Smile with Time-Varying Volatility and Heavy-Tailed Models. Computational Economics, 2018, 51, 339-378.	2.6	9
96	Whatâ€™s Wrong with Todayâ€™s Economics?<i>The Current</i><i>Crisis Calls for an Approach to Economics Rooted More</i><i>on Data Than on Rationality</i>. Journal of Portfolio Management, 2012, 38, 104-119.	0.6	8
97	Empirical analysis of ARMA-GARCH models in market risk estimation on high-frequency US data. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	8
98	Full versus quasi MLE for ARMA-GARCH models with infinitely divisible innovations. Applied Economics, 2015, 47, 5147-5158.	2.2	8
99	Measuring and explaining pension system risk. Journal of Pension Economics and Finance, 2015, 14, 161-171.	0.9	8
100	Pricing Coupon Bond Options and Swaptions under the One-Factor Hullâ€“White Model. Journal of Fixed Income, 2016, 25, 76-82.	0.5	8
101	How fat are the tails of equity market indices?. International Journal of Finance and Economics, 2017, 22, 181-200.	3.5	8
102	Exploring rating shopping for european triple a senior structured finance securities. Finance Research Letters, 2017, 20, 35-39.	6.7	8
103	A 30-Year Perspective on Property Derivatives: What Can Be Done to Tame Property Price Risk?. Journal of Economic Perspectives, 2020, 34, 121-145.	5.9	8
104	Optimal mortgage refinancing: application of bond valuation tools to household risk management. Applied Economics Letters, 2008, 4, 141-149.	0.2	7
105	Black swans and white eagles: on mathematics and finance. Mathematical Methods of Operations Research, 2009, 69, 379-394.	1.0	7
106	Sentiment indices and their forecasting ability. Journal of Forecasting, 2019, 38, 257-276.	2.8	7
107	Application of the Merton model to estimate the probability of breaching the capital requirements under Basel III rules. Annals of Finance, 2020, 16, 141-157.	0.8	7
108	Chinese equity market and the efficient frontier. Applied Economics Letters, 2006, 2, 87-94.	0.2	6

#	ARTICLE	IF	CITATIONS
109	Optimal corporate strategy under uncertainty. Applied Economics, 2013, 45, 2877-2882.	2.2	6
110	Bayesian estimation of truncated data with applications to operational risk measurement. Quantitative Finance, 2014, 14, 863-888.	1.7	6
111	A One-Factor Shifted Squared Gaussian Term Structure Model for Interest Rate Modeling. Journal of Fixed Income, 2015, 25, 36-45.	0.5	6
112	Issues in Applying Financial Econometrics to Factor-Based Modeling in Investment Management. Journal of Portfolio Management, 2016, 42, 94-106.	0.6	6
113	Active loan trading. Journal of Financial Intermediation, 2021, 46, 100868.	2.5	6
114	Equity premium puzzle or faulty economic modelling?. Review of Quantitative Finance and Accounting, 2021, 56, 1329-1342.	1.6	6
115	Household search choice: theory and evidence. Applied Economics, 2011, 43, 3835-3847.	2.2	5
116	METRIZATION OF STOCHASTIC DOMINANCE RULES. International Journal of Theoretical and Applied Finance, 2012, 15, 1250017.	0.5	5
117	Calibrating Short Interest Rate Models in Negative Rate Environments. Journal of Derivatives, 2017, 24, 80-92.	0.3	5
118	Estimating the elasticity of intertemporal substitution accounting for stockholder-specific portfolios. Applied Economics Letters, 2017, 24, 923-927.	1.8	5
119	Enhancing binomial and trinomial equity option pricing models. Finance Research Letters, 2019, 28, 185-190.	6.7	5
120	Quantile-Based Inference for Tempered Stable Distributions. Computational Economics, 2019, 53, 51-83.	2.6	5
121	Multiple subordinated modeling of asset returns: Implications for option pricing. Econometric Reviews, 2021, 40, 290-319.	1.1	5
122	Quantum Option Pricing and Quantum Finance. Journal of Derivatives, 2020, 28, 79-98.	0.3	5
123	Goal-based investing based on multi-stage robust portfolio optimization. Annals of Operations Research, 2022, 313, 1141-1158.	4.1	5
124	Smooth monotone covariance for elliptical distributions and applications in finance. Quantitative Finance, 2014, 14, 1555-1571.	1.7	4
125	Modeling local trends with regime shifting models with time-varying probabilities. International Review of Financial Analysis, 2019, 66, 101368.	6.6	4
126	PRICING DERIVATIVES IN HERMITE MARKETS. International Journal of Theoretical and Applied Finance, 2019, 22, 1950031.	0.5	4

#	Article	IF	Citations
127	OPTION PRICING IN MARKETS WITH INFORMED TRADERS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050037.	0.5	4
128	How do conflicting theories about financial markets coexist?. Journal of Post Keynesian Economics, 2007, 29, 363-391.	0.6	3
129	The Reasonable Effectiveness of Mathematics in Economics. American economist, The, 2010, 55, 19-30.	0.7	3
130	Multivariate stable distributions and generating densities. Applied Mathematics Letters, 2013, 26, 324-329.	2.7	3
131	Analytical-Numeric Formulas for the Probability Density Function of Multivariate Stable and Geo-Stable Distributions. Journal of Statistical Theory and Practice, 2014, 8, 260-282.	0.5	3
132	FINANCIAL MARKETS WITH NO RISKLESS (SAFE) ASSET. International Journal of Theoretical and Applied Finance, 2017, 20, 1750054.	0.5	3
133	Local volatility and the recovery rate of credit default swaps. Journal of Economic Dynamics and Control, 2018, 92, 1-29.	1.6	3
134	An alternative approach for portfolio performance evaluation: enabling fund evaluation relative to peer group via Malkiel's monkey. Applied Economics, 2018, 50, 4318-4327.	2.2	3
135	Effectiveness of developed and emerging market FX options in active currency risk management. Journal of International Money and Finance, 2019, 96, 130-146.	2.5	3
136	Option Pricing Incorporating Factor Dynamics in Complete Markets. Journal of Risk and Financial Management, 2020, 13, 321.	2.3	3
137	Deep learning for modeling the collection rate for third-party buyers. International Journal of Forecasting, 2022, 38, 240-252.	6.5	3
138	An empirical examination of the return distribution characteristics of agency mortgage pass-through securities. Applied Financial Economics, 2006, 16, 1085-1094.	0.5	2
139	Discrete Variable Chain Graphical Modelling for Assessing the Effects of Fund Managers' Characteristics on Incentives Satisfaction and Size of Returns. European Journal of Finance, 2007, 13, 269-282.	3.1	2
140	ON SOME INCONSISTENCIES IN MODELING CREDIT PORTFOLIO PRODUCTS. International Journal of Theoretical and Applied Finance, 2007, 10, 1305-1321.	0.5	2
141	Price calibration and hedging of correlation dependent credit derivatives using a structural model with α-stable distributions. Applied Financial Economics, 2009, 19, 1401-1416.	0.5	2
142	An empirical analysis of the CDX index and its tranches. Applied Economics Letters, 2009, 16, 1425-1431.	1.8	2
143	Savings selectivity bias, subjective expectations and stock market participation. Applied Financial Economics, 2011, 21, 119-130.	0.5	2
144	COMMENT ON "WEAK CONVERGENCE TO A MATRIX STOCHASTIC INTEGRAL WITH STABLE PROCESSES". Econometric Theory, 2011, 27, 907-911.	0.7	2

#	ARTICLE	IF	CITATIONS
145	Bilateral counterparty risk valuation adjustment with wrong way risk on collateralized commodity counterparty. Journal of Financial Engineering, 2015, 02, 1550001.	0.5	2
146	A Three-Factor Model for Mortality Modeling. North American Actuarial Journal, 2015, 19, 129-141.	1.4	2
147	Penalizing variances for higher dependency on factors. Quantitative Finance, 2017, 17, 479-489.	1.7	2
148	Using the right implied volatility quotes in times of low interest rates: An empirical analysis across different currencies. Finance Research Letters, 2018, 25, 196-201.	6.7	2
149	Market implied volatilities for defaultable bonds. Annals of Operations Research, 2019, 275, 669-683.	4.1	2
150	Birth order and portfolio choice. Applied Economics, 2020, 52, 694-709.	2.2	2
151	Statistical arbitrage in jump-diffusion models with compound Poisson processes. Annals of Operations Research, 2022, 313, 1357-1371.	4.1	2
152	Investment Management Post Pandemic, Post Global Warming, Post Resource Depletion. Journal of Portfolio Management, 2021, 47, 141-158.	0.6	2
153	Approximation of aggregate and extremal losses within the very heavy tails framework. Quantitative Finance, 2010, 10, 1153-1162.	1.7	1
154	Computational aspects of portfolio risk estimation in volatile markets: a survey. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	1
155	The new issues puzzle: evidence from non-US firms. Applied Economics Letters, 2013, 20, 1586-1591.	1.8	1
156	Discussion of â€˜on simulation and properties of the stable lawâ€™ by Devroye and James. Statistical Methods and Applications, 2014, 23, 353-357.	1.2	1
157	Quantile-Based Inference for Tempered Stable Distributions. SSRN Electronic Journal, 2015, , .	0.4	1
158	Preparing for higher inflation: Portfolio solutions using U.S. equities. Review of Financial Economics, 2020, 38, 542-554.	1.1	1
159	Information search methods and financial decisions. Review of Financial Economics, 2021, 39, 482-499.	1.1	1
160	Not everyone is a follower: The behaviour of interest rate and equity markets within major economies relative to the United States. International Journal of Finance and Economics, 2021, 26, 2335-2350.	3.5	1
161	The Geometry of the World of Currency Volatilities. Computational Economics, 0, , 1.	2.6	1
162	The ABCâ€™s of the ARP: understanding alternative risk premium. Journal of Asset Management, 2021, 22, 391.	1.5	1

#	Article	IF	Citations
163	The ABCâ€™s of the alternative risk premium: academic roots. Journal of Asset Management, 2021, 22, 405.	1.5	1
164	Multiple Subordinated Modeling of Asset Returns: Implications for Option Pricing. SSRN Electronic Journal, 0, , .	0.4	1
165	Market complete option valuation using a Jarrow-Rudd pricing tree with skewness and kurtosis. Journal of Economic Dynamics and Control, 2022, 137, 104345.	1.6	1
166	PORTFOLIO VOLATILITY SPILLOVER. International Journal of Theoretical and Applied Finance, 2022, 25, .	0.5	1
167	The effects of errors in means, variances, and correlations on the mean-variance framework. Quantitative Finance, 2022, 22, 1893-1903.	1.7	1
168	Savings Selectivity Bias, Subjective Expectations, and Stock Market Participation. SSRN Electronic Journal, 0, , .	0.4	0
169	Introduction to special issue: studies in mathematical and empirical finance. Mathematical Methods of Operations Research, 2009, 69, 375-377.	1.0	0
170	A risk-based evaluation of the free-trader option. Quantitative Finance, 2010, 10, 235-240.	1.7	0
171	A new method for generating approximation algorithms for financial mathematics applications. Quantitative Finance, 2012, 12, 1571-1583.	1.7	0
172	FACTOR UNIQUENESS IN THE S&P 500 UNIVERSE: CAN PROPRIETARY FACTORS EXIST?. International Journal of Theoretical and Applied Finance, 2013, 16, 1350020.	0.5	0
173	IN SEARCH OF CASHâ€FLOW PRICING. Journal of Financial Research, 2015, 38, 511-527.	1.2	0
174	Multiperiod conditional valuation of barrier options with incomplete information. Quantitative Finance, 2015, 15, 1093-1102.	1.7	0
175	Fundamentals of Fixed Income Portfolio Management. , 2016, , 360-397.		0
176	Skillful hiding: evaluating hedge fund managersâ€™ performance based on what they hide. Applied Economics, 2017, 49, 664-676.	2.2	0
177	A flexible approach to estimate the equity premium. Applied Economics, 2017, 49, 5940-5950.	2.2	0
178	Robust Solutions to the Life-Cycle Consumption Problem. Computational Economics, 2021, 57, 481-499.	2.6	0
179	Sparse factor model based on trend filtering. Annals of Operations Research, 0, , 1.	4.1	0
180	Option pricing in an investment risk-return setting. Applied Economics, 2022, 54, 1625-1638.	2.2	0

#	Article	IF	Citations
181	Learning for infinitely divisible GARCH models in option pricing. Studies in Nonlinear Dynamics and Econometrics, 2021, 25, 35-62.	0.3	0