

Frank J Fabozzi

List of Publications by Year in descending order

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Version: 2024-02-01

181
papers

4,161
citations

172457

29
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182427

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337
all docs

337
docs citations

337
times ranked

2045
citing authors

#	ARTICLE	IF	CITATIONS
1	Statistical arbitrage in jump-diffusion models with compound Poisson processes. <i>Annals of Operations Research</i> , 2022, 313, 1357-1371.	4.1	2
2	Deep learning for modeling the collection rate for third-party buyers. <i>International Journal of Forecasting</i> , 2022, 38, 240-252.	6.5	3
3	Intertemporal defaulted bond recoveries prediction via machine learning. <i>European Journal of Operational Research</i> , 2022, 297, 1162-1177.	5.7	12
4	Option pricing in an investment risk-return setting. <i>Applied Economics</i> , 2022, 54, 1625-1638.	2.2	0
5	The economic theory of qualitative green growth. <i>Structural Change and Economic Dynamics</i> , 2022, 61, 242-254.	4.5	17
6	Goal-based investing based on multi-stage robust portfolio optimization. <i>Annals of Operations Research</i> , 2022, 313, 1141-1158.	4.1	5
7	Market complete option valuation using a Jarrow-Rudd pricing tree with skewness and kurtosis. <i>Journal of Economic Dynamics and Control</i> , 2022, 137, 104345.	1.6	1
8	PORTFOLIO VOLATILITY SPILLOVER. <i>International Journal of Theoretical and Applied Finance</i> , 2022, 25, .	0.5	1
9	The effects of errors in means, variances, and correlations on the mean-variance framework. <i>Quantitative Finance</i> , 2022, 22, 1893-1903.	1.7	1
10	Information search methods and financial decisions. <i>Review of Financial Economics</i> , 2021, 39, 482-499.	1.1	1
11	Market timing using combined forecasts and machine learning. <i>Journal of Forecasting</i> , 2021, 40, 1-16.	2.8	16
12	Multiple subordinated modeling of asset returns: Implications for option pricing. <i>Econometric Reviews</i> , 2021, 40, 290-319.	1.1	5
13	Active loan trading. <i>Journal of Financial Intermediation</i> , 2021, 46, 100868.	2.5	6
14	Not everyone is a follower: The behaviour of interest rate and equity markets within major economies relative to the United States. <i>International Journal of Finance and Economics</i> , 2021, 26, 2335-2350.	3.5	1
15	Equity premium puzzle or faulty economic modelling?. <i>Review of Quantitative Finance and Accounting</i> , 2021, 56, 1329-1342.	1.6	6
16	Robust Solutions to the Life-Cycle Consumption Problem. <i>Computational Economics</i> , 2021, 57, 481-499.	2.6	0
17	The impact of corporate social responsibility on corporate financial performance and credit ratings in Japan. <i>Journal of Asset Management</i> , 2021, 22, 79-95.	1.5	13
18	Investment Management Post Pandemic, Post Global Warming, Post Resource Depletion. <i>Journal of Portfolio Management</i> , 2021, 47, 141-158.	0.6	2

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19	The ABCs of the ARP: understanding alternative risk premium. Journal of Asset Management, 2021, 22, 391.	1.5	1
20	The ABCs of the alternative risk premium: academic roots. Journal of Asset Management, 2021, 22, 405.	1.5	1
21	Learning for infinitely divisible GARCH models in option pricing. Studies in Nonlinear Dynamics and Econometrics, 2021, 25, 35-62.	0.3	0
22	Detecting Bubbles in the US and UK Real Estate Markets. Journal of Real Estate Finance and Economics, 2020, 60, 469-513.	1.5	11
23	Birth order and portfolio choice. Applied Economics, 2020, 52, 694-709.	2.2	2
24	Preparing for higher inflation: Portfolio solutions using U.S. equities. Review of Financial Economics, 2020, 38, 542-554.	1.1	1
25	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
26	OPTION PRICING IN MARKETS WITH INFORMED TRADERS. International Journal of Theoretical and Applied Finance, 2020, 23, 2050037.	0.5	4
27	Option Pricing Incorporating Factor Dynamics in Complete Markets. Journal of Risk and Financial Management, 2020, 13, 321.	2.3	3
28	Cashing in on innovation: a taxonomy of FinTech. Journal of Asset Management, 2020, 21, 167-177.	1.5	41
29	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
30	Quantum Option Pricing and Quantum Finance. Journal of Derivatives, 2020, 28, 79-98.	0.3	5
31	Quanto Option Pricing with Lévy Models. Computational Economics, 2019, 53, 1279-1308.	2.6	9
32	Enhancing binomial and trinomial equity option pricing models. Finance Research Letters, 2019, 28, 185-190.	6.7	5
33	Modeling local trends with regime shifting models with time-varying probabilities. International Review of Financial Analysis, 2019, 66, 101368.	6.6	4
34	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
35	PRICING DERIVATIVES IN HERMITE MARKETS. International Journal of Theoretical and Applied Finance, 2019, 22, 1950031.	0.5	4
36	Market implied volatilities for defaultable bonds. Annals of Operations Research, 2019, 275, 669-683.	4.1	2

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37	Sentiment indices and their forecasting ability. <i>Journal of Forecasting</i> , 2019, 38, 257-276.	2.8	7
38	Does the corporate bond market overvalue bonds of sin companies?. <i>Finance Research Letters</i> , 2019, 28, 165-170.	6.7	12
39	The Timeline Estimation of Bubbles: The Case of Real Estate. <i>Real Estate Economics</i> , 2019, 47, 564-594.	1.7	19
40	Quantile-Based Inference for Tempered Stable Distributions. <i>Computational Economics</i> , 2019, 53, 51-83.	2.6	5
41	Macroeconomic variable selection for creditor recovery rates. <i>Journal of Banking and Finance</i> , 2018, 89, 14-25.	2.9	40
42	Robust equity portfolio performance. <i>Annals of Operations Research</i> , 2018, 266, 293-312.	4.1	18
43	Using the right implied volatility quotes in times of low interest rates: An empirical analysis across different currencies. <i>Finance Research Letters</i> , 2018, 25, 196-201.	6.7	2
44	Local volatility and the recovery rate of credit default swaps. <i>Journal of Economic Dynamics and Control</i> , 2018, 92, 1-29.	1.6	3
45	An alternative approach for portfolio performance evaluation: enabling fund evaluation relative to peer group via Malkiel's monkey. <i>Applied Economics</i> , 2018, 50, 4318-4327.	2.2	3
46	Recent advancements in robust optimization for investment management. <i>Annals of Operations Research</i> , 2018, 266, 183-198.	4.1	21
47	Being Honest in Backtest Reporting: A Template for Disclosing Multiple Tests. <i>Journal of Portfolio Management</i> , 2018, 45, 141-147.	0.6	19
48	INVITED EDITORIAL COMMENT: Order from Chaos: How Data Science Is Revolutionizing Investment Practice. <i>Journal of Portfolio Management</i> , 2018, 45, 1-4.	0.6	11
49	Improving corporate bond recovery rate prediction using multi-factor support vector regressions. <i>European Journal of Operational Research</i> , 2018, 271, 664-675.	5.7	39
50	Academic, Practitioner, and Investor Perspectives on Factor Investing. <i>Journal of Portfolio Management</i> , 2018, 44, 10-16.	0.6	9
51	Calibrating the Italian Smile with Time-Varying Volatility and Heavy-Tailed Models. <i>Computational Economics</i> , 2018, 51, 339-378.	2.6	9
52	Tempered stable Ornstein-Uhlenbeck processes: A practical view. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2017, 46, 423-445.	1.2	15
53	Equal-weighted strategy: Why it outperforms value-weighted strategies? Theory and evidence. <i>Journal of Asset Management</i> , 2017, 18, 188-208.	1.5	25
54	Skillful hiding: evaluating hedge fund managers' performance based on what they hide. <i>Applied Economics</i> , 2017, 49, 664-676.	2.2	0

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55	Fuzzy decision fusion approach for loss-given-default modeling. <i>European Journal of Operational Research</i> , 2017, 262, 780-791.	5.7	39
56	Calibrating Short Interest Rate Models in Negative Rate Environments. <i>Journal of Derivatives</i> , 2017, 24, 80-92.	0.3	5
57	Estimating the elasticity of intertemporal substitution accounting for stockholder-specific portfolios. <i>Applied Economics Letters</i> , 2017, 24, 923-927.	1.8	5
58	How fat are the tails of equity market indices?. <i>International Journal of Finance and Economics</i> , 2017, 22, 181-200.	3.5	8
59	CDS Implied Credit Ratings. <i>Journal of Fixed Income</i> , 2017, 26, 25-52.	0.5	9
60	Robust Factor-Based Investing. <i>Journal of Portfolio Management</i> , 2017, 43, 157-164.	0.6	16
61	Sin Stocks Revisited: <i>Resolving the Sin Stock Anomaly</i> . <i>Journal of Portfolio Management</i> , 2017, 44, 105-111.	0.6	85
62	A flexible approach to estimate the equity premium. <i>Applied Economics</i> , 2017, 49, 5940-5950.	2.2	0
63	Predictability dynamics of emerging sovereign CDS markets. <i>Economics Letters</i> , 2017, 161, 5-9.	1.9	12
64	An improved least squares Monte Carlo valuation method based on heteroscedasticity. <i>European Journal of Operational Research</i> , 2017, 263, 698-706.	5.7	17
65	Explosive rents: The real estate market dynamics in exuberance. <i>Quarterly Review of Economics and Finance</i> , 2017, 66, 100-107.	2.7	9
66	FINANCIAL MARKETS WITH NO RISKLESS (SAFE) ASSET. <i>International Journal of Theoretical and Applied Finance</i> , 2017, 20, 1750054.	0.5	3
67	Penalizing variances for higher dependency on factors. <i>Quantitative Finance</i> , 2017, 17, 479-489.	1.7	2
68	Exploring rating shopping for european triple a senior structured finance securities. <i>Finance Research Letters</i> , 2017, 20, 35-39.	6.7	8
69	Intensity-based framework for surrender modeling in life insurance. <i>Insurance: Mathematics and Economics</i> , 2017, 72, 189-196.	1.2	13
70	RIDING WITH THE FOUR HORSEMEN AND THE MULTIVARIATE NORMAL TEMPERED STABLE MODEL. <i>International Journal of Theoretical and Applied Finance</i> , 2016, 19, 1650027.	0.5	17
71	An improved method for pricing and hedging long dated American options. <i>European Journal of Operational Research</i> , 2016, 254, 656-666.	5.7	9
72	Pricing Coupon Bond Options and Swaptions under the One-Factor Hull-White Model. <i>Journal of Fixed Income</i> , 2016, 25, 76-82.	0.5	8

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73	Fundamentals of Fixed Income Portfolio Management. , 2016, , 360-397.		0
74	Issues in Applying Financial Econometrics to Factor-Based Modeling in Investment Management. Journal of Portfolio Management, 2016, 42, 94-106.	0.6	6
75	Portfolio selection with conservative short-selling. Finance Research Letters, 2016, 18, 363-369.	6.7	10
76	Factor decomposition of the Eurozone sovereign CDS spreads. Journal of International Money and Finance, 2016, 65, 1-23.	2.5	40
77	Elliptical tempered stable distribution. Quantitative Finance, 2016, 16, 1069-1087.	1.7	9
78	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
79	Bilateral counterparty risk valuation adjustment with wrong way risk on collateralized commodity counterparty. Journal of Financial Engineering, 2015, 02, 1550001.	0.5	2
80	IN SEARCH OF CASH FLOW PRICING. Journal of Financial Research, 2015, 38, 511-527.	1.2	0
81	Quantile-Based Inference for Tempered Stable Distributions. SSRN Electronic Journal, 2015, , .	0.4	1
82	Focusing on the worst state for robust investing. International Review of Financial Analysis, 2015, 39, 19-31.	6.6	15
83	Multiperiod conditional valuation of barrier options with incomplete information. Quantitative Finance, 2015, 15, 1093-1102.	1.7	0
84	Full versus quasi MLE for ARMA-GARCH models with infinitely divisible innovations. Applied Economics, 2015, 47, 5147-5158.	2.2	8
85	A One-Factor Shifted Squared Gaussian Term Structure Model for Interest Rate Modeling. Journal of Fixed Income, 2015, 25, 36-45.	0.5	6
86	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
87	A Three-Factor Model for Mortality Modeling. North American Actuarial Journal, 2015, 19, 129-141.	1.4	2
88	Measuring and explaining pension system risk. Journal of Pension Economics and Finance, 2015, 14, 161-171.	0.9	8
89	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
90	Calibrating the Italian Smile with Time-Varying Volatility and Heavy-Tailed Models. SSRN Electronic Journal, 2014, , .	0.4	45

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91	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
92	Deciphering robust portfolios. Journal of Banking and Finance, 2014, 45, 1-8.	2.9	27
93	60 Years of portfolio optimization: Practical challenges and current trends. European Journal of Operational Research, 2014, 234, 356-371.	5.7	414
94	Robust portfolios that do not tilt factor exposure. European Journal of Operational Research, 2014, 234, 411-421.	5.7	21
95	Bayesian estimation of truncated data with applications to operational risk measurement. Quantitative Finance, 2014, 14, 863-888.	1.7	6
96	Smooth monotone covariance for elliptical distributions and applications in finance. Quantitative Finance, 2014, 14, 1555-1571.	1.7	4
97	Recent Trends in Equity Portfolio Construction Analytics. Journal of Portfolio Management, 2014, 40, 137-151.	0.6	15
98	Discussion of "on simulation and properties of the stable law"™ by Devroye and James. Statistical Methods and Applications, 2014, 23, 353-357.	1.2	1
99	Recent Developments in Robust Portfolios with a Worst-Case Approach. Journal of Optimization Theory and Applications, 2014, 161, 103-121.	1.5	62
100	Portfolio selection in the presence of systemic risk. Journal of Asset Management, 2014, 15, 285-299.	1.5	21
101	Sensitivity of portfolio VaR and CVaR to portfolio return characteristics. Annals of Operations Research, 2013, 205, 169-187.	4.1	34
102	Market overreaction and underreaction: tests of the directional and magnitude effects. Applied Financial Economics, 2013, 23, 1469-1482.	0.5	23
103	Option pricing with time-changed Lévy processes. Applied Financial Economics, 2013, 23, 1231-1238.	0.5	10
104	CVaR sensitivity with respect to tail thickness. Journal of Banking and Finance, 2013, 37, 977-988.	2.9	23
105	What do robust equity portfolio models really do?. Annals of Operations Research, 2013, 205, 141-168.	4.1	24
106	Composition of robust equity portfolios. Finance Research Letters, 2013, 10, 72-81.	6.7	19
107	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
108	Multivariate stable distributions and generating densities. Applied Mathematics Letters, 2013, 26, 324-329.	2.7	3

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109	Computational aspects of portfolio risk estimation in volatile markets: a survey. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2013, 17, .	0.3	1
110	The new issues puzzle: evidence from non-US firms. <i>Applied Economics Letters</i> , 2013, 20, 1586-1591.	1.8	1
111	Optimal corporate strategy under uncertainty. <i>Applied Economics</i> , 2013, 45, 2877-2882.	2.2	6
112	FACTOR UNIQUENESS IN THE S&P 500 UNIVERSE: CAN PROPRIETARY FACTORS EXIST?. <i>International Journal of Theoretical and Applied Finance</i> , 2013, 16, 1350020.	0.5	0
113	What's Wrong with Today's Economics? The Current Crisis Calls for an Approach to Economics Rooted More on Data Than on Rationality. <i>Journal of Portfolio Management</i> , 2012, 38, 104-119.	0.6	8
114	METRIZATION OF STOCHASTIC DOMINANCE RULES. <i>International Journal of Theoretical and Applied Finance</i> , 2012, 15, 1250017.	0.5	5
115	Measuring financial risk and portfolio optimization with a non-Gaussian multivariate model. <i>Annals of Operations Research</i> , 2012, 201, 325-343.	4.1	53
116	Portfolio revision under mean-variance and mean-CVaR with transaction costs. <i>Review of Quantitative Finance and Accounting</i> , 2012, 39, 509-526.	1.6	17
117	A new method for generating approximation algorithms for financial mathematics applications. <i>Quantitative Finance</i> , 2012, 12, 1571-1583.	1.7	0
118	Approximation of skewed and leptokurtic return distributions. <i>Applied Financial Economics</i> , 2012, 22, 1305-1316.	0.5	23
119	Option pricing and hedging under a stochastic volatility Lévy process model. <i>Review of Derivatives Research</i> , 2012, 15, 81-97.	0.8	10
120	Looking Beyond Credit Ratings: Factors Investors Consider In Pricing European Asset-Backed Securities. <i>European Financial Management</i> , 2012, 18, 515-542.	2.9	28
121	A comparison of the Lee-Carter model and AR-ARCH model for forecasting mortality rates. <i>Insurance: Mathematics and Economics</i> , 2012, 50, 85-93.	1.2	38
122	Savings selectivity bias, subjective expectations and stock market participation. <i>Applied Financial Economics</i> , 2011, 21, 119-130.	0.5	2
123	MCMC-based estimation of Markov Switching ARMA-GARCH models. <i>Applied Economics</i> , 2011, 43, 259-271.	2.2	43
124	Fat-Tailed Models for Risk Estimation. <i>Journal of Portfolio Management</i> , 2011, 37, 107-117.	0.6	35
125	Time series analysis for financial market meltdowns. <i>Journal of Banking and Finance</i> , 2011, 35, 1879-1891.	2.9	72
126	COMMENT ON "WEAK CONVERGENCE TO A MATRIX STOCHASTIC INTEGRAL WITH STABLE PROCESSES". <i>Econometric Theory</i> , 2011, 27, 907-911.	0.7	2

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127	Calibrating affine stochastic mortality models using term assurance premiums. Insurance: Mathematics and Economics, 2011, 49, 53-60.	1.2	30
128	Household search choice: theory and evidence. Applied Economics, 2011, 43, 3835-3847.	2.2	5
129	The Reasonable Effectiveness of Mathematics in Economics. American economist, The, 2010, 55, 19-30.	0.7	3
130	Stochastic models for risk estimation in volatile markets: a survey. Annals of Operations Research, 2010, 176, 293-309.	4.1	22
131	Robust portfolios: contributions from operations research and finance. Annals of Operations Research, 2010, 176, 191-220.	4.1	191
132	Portfolio selection under distributional uncertainty: A relative robust CVaR approach. European Journal of Operational Research, 2010, 203, 185-194.	5.7	101
133	A risk-based evaluation of the free-trader option. Quantitative Finance, 2010, 10, 235-240.	1.7	0
134	Approximation of aggregate and extremal losses within the very heavy tails framework. Quantitative Finance, 2010, 10, 1153-1162.	1.7	1
135	Risk management and dynamic portfolio selection with stable Paretian distributions. Journal of Empirical Finance, 2010, 17, 195-211.	1.8	14
136	Tempered stable and tempered infinitely divisible GARCH models. Journal of Banking and Finance, 2010, 34, 2096-2109.	2.9	83
137	Models for Portfolio Revision with Transaction Costs in the Mean-Variance Framework. , 2010, , 133-151.		12
138	Tempered stable distributions and processes in finance: numerical analysis. , 2010, , 33-42.		23
139	BARRIER OPTION PRICING BY BRANCHING PROCESSES. International Journal of Theoretical and Applied Finance, 2009, 12, 1055-1073.	0.5	14
140	Estimating risk-neutral density with parametric models in interest rate markets. Quantitative Finance, 2009, 9, 55-70.	1.7	16
141	Orderings and Probability Functionals Consistent with Preferences. Applied Mathematical Finance, 2009, 16, 81-102.	1.2	13
142	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
143	Introduction to special issue: studies in mathematical and empirical finance. Mathematical Methods of Operations Research, 2009, 69, 375-377.	1.0	0
144	Black swans and white eagles: on mathematics and finance. Mathematical Methods of Operations Research, 2009, 69, 379-394.	1.0	7

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145	Multi-tail generalized elliptical distributions for asset returns. <i>Econometrics Journal</i> , 2009, 12, 272-291.	2.3	18
146	Price calibration and hedging of correlation dependent credit derivatives using a structural model with Lévy-stable distributions. <i>Applied Financial Economics</i> , 2009, 19, 1401-1416.	0.5	2
147	An empirical analysis of the CDX index and its tranches. <i>Applied Economics Letters</i> , 2009, 16, 1425-1431.	1.8	2
148	A New Tempered Stable Distribution and Its Application to Finance. <i>Contributions To Economics</i> , 2009, , 77-109.	0.3	10
149	Fractals in trade duration: capturing long-range dependence and heavy tailedness in modeling trade duration. <i>Annals of Finance</i> , 2008, 4, 217-241.	0.8	24
150	Portfolio selection with uncertain exit time: A robust CVaR approach. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 594-623.	1.6	62
151	DESIRABLE PROPERTIES OF AN IDEAL RISK MEASURE IN PORTFOLIO THEORY. <i>International Journal of Theoretical and Applied Finance</i> , 2008, 11, 19-54.	0.5	74
152	Financial market models with Lévy processes and time-varying volatility. <i>Journal of Banking and Finance</i> , 2008, 32, 1363-1378.	2.9	77
153	Multivariate Skewed Student's t Copula in the Analysis of Nonlinear and Asymmetric Dependence in the German Equity Market. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2008, 12, .	0.3	16
154	Sin Stock Returns. <i>Journal of Portfolio Management</i> , 2008, 35, 82-94.	0.6	195
155	On the challenges in quantitative equity management. <i>Quantitative Finance</i> , 2008, 8, 649-665.	1.7	19
156	An Explicit, Multi-Factor Credit Default Swap Pricing Model with Correlated Factors. <i>Journal of Financial and Quantitative Analysis</i> , 2008, 43, 123-160.	3.5	53
157	Optimal mortgage refinancing: application of bond valuation tools to household risk management. <i>Applied Economics Letters</i> , 2008, 4, 141-149.	0.2	7
158	Discrete Variable Chain Graphical Modelling for Assessing the Effects of Fund Managers' Characteristics on Incentives Satisfaction and Size of Returns. <i>European Journal of Finance</i> , 2007, 13, 269-282.	3.1	2
159	ON SOME INCONSISTENCIES IN MODELING CREDIT PORTFOLIO PRODUCTS. <i>International Journal of Theoretical and Applied Finance</i> , 2007, 10, 1305-1321.	0.5	2
160	How do conflicting theories about financial markets coexist?. <i>Journal of Post Keynesian Economics</i> , 2007, 29, 363-391.	0.6	3
161	Trends in quantitative equity management: survey results. <i>Quantitative Finance</i> , 2007, 7, 115-122.	1.7	38
162	Stable distributions in the Black-Litterman approach to asset allocation. <i>Quantitative Finance</i> , 2007, 7, 423-433.	1.7	42

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163	Refunding efficiency: a generalized approach. Applied Economics Letters, 2007, 3, 141-146.	0.2	23
164	Robust Portfolio Optimization. Journal of Portfolio Management, 2007, 33, 40-48.	0.6	115
165	Robust portfolio selection with uncertain exit time using worst-case VaR strategy. Operations Research Letters, 2007, 35, 627-635.	0.7	26
166	Macroeconomic news effects on conditional volatilities in the bond and stock markets. Applied Financial Economics, 2006, 16, 377-384.	0.5	23
167	An empirical examination of the return distribution characteristics of agency mortgage pass-through securities. Applied Financial Economics, 2006, 16, 1085-1094.	0.5	2
168	Chinese equity market and the efficient frontier. Applied Economics Letters, 2006, 2, 87-94.	0.2	6
169	Predictability in the Shape of the Term Structure of Interest Rates. Journal of Fixed Income, 2005, 15, 40-53.	0.5	56
170	THE PROPER USE OF RISK MEASURES IN PORTFOLIO THEORY. International Journal of Theoretical and Applied Finance, 2005, 08, 1107-1133.	0.5	57
171	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
172	An Empirical Examination of Daily Stock Return Distributions for U.S. Stocks. , 2005, , 269-281.		14
173	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
174	A methodology for index tracking based on time-series clustering. Quantitative Finance, 2004, 4, 417-425.	1.7	51
175	The Legacy of Modern Portfolio Theory. Journal of Investing, 2002, 11, 7-22.	0.2	180
176	A Model for Valuing Bonds and Embedded Options. Financial Analysts Journal, 1993, 49, 35-46.	3.0	71
177	Savings Selectivity Bias, Subjective Expectations, and Stock Market Participation. SSRN Electronic Journal, 0, , .	0.4	0
178	Sparse factor model based on trend filtering. Annals of Operations Research, 0, , 1.	4.1	0
179	The Geometry of the World of Currency Volatilities. Computational Economics, 0, , 1.	2.6	1
180	Tempered Stable Ornstein-Uhlenbeck Processes: A Practical View. SSRN Electronic Journal, 0, , .	0.4	18

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181	Multiple Subordinated Modeling of Asset Returns: Implications for Option Pricing. SSRN Electronic Journal, 0, , .	0.4	1