Cassio Neri

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Maximum entropy distributions inferred from option portfolios on an asset. Finance and Stochastics, 2012, 16, 293-318.	1.1	35
2	A Family of Maximum Entropy Densities Matching Call Option Prices. Applied Mathematical Finance, 2013, 20, 548-577.	1.2	9
3	The Impact of the Prior Density on a Minimum Relative Entropy Density: A Case Study with SPX Option Data. Entropy, 2014, 16, 2642-2668.	2.2	7