

Cassio Neri

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10412155/publications.pdf>

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2258059

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docs citations

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41
citing authors

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