Liuren Wu

List of Publications by Year
in descending order

82 papers	5,836 citations	218677 26 h-index	144013 57 g-index
83 all docs	83 docs citations	83 times ranked	1535 citing authors

#	Article	IF	Citations
1	Variance Risk Premiums. Review of Financial Studies, 2009, 22, 1311-1341.	6.8	1,136
2	Time-changed LÃ©vy processes and option pricing. Journal of Financial Economics, 2004, 71, 113-141.	9.0	579
3	The Finite Moment Log Stable Process and Option Pricing. Journal of Finance, 2003, 58, 753-777.	5.1	396
4	A Tale of Two Indices. Journal of Derivatives, 2006, 13, 13-29.	0.3	359
5	Stochastic skew in currency optionsâ˜†. Journal of Financial Economics, 2007, 86, 213-247.	9.0	295
6	Specification Analysis of Option Pricing Models Based on Time-Changed LÃ©vy Processes. Journal of Finance, 2004, 59, 1405-1439.	5.1	269
7	What Type of Process Underlies Options? A Simple Robust Test. Journal of Finance, 2003, 58, 2581-2610.	5.1	240
8	The Term Structure of Variance Swap Rates and Optimal Variance Swap Investments. Journal of Financial and Quantitative Analysis, 2010, 45, 1279-1310.	3.5	233
9	Asset Pricing under the Quadratic Class. Journal of Financial and Quantitative Analysis, 2002, 37, 271.	3.5	211
10	Stochastic risk premiums, stochastic skewness in currency options, and stochastic discount factors in international economies. Journal of Financial Economics, 2008, 87, 132-156.	9.0	185
11	Are Interest Rate Derivatives Spanned by the Term Structure of Interest Rates?. Journal of Fixed Income, 2003, 13, 75-86.	0.5	117
12	Uncovered interest-rate parity over the past two centuries. Journal of International Money and Finance, 2011, 30, 448-473.	2.5	113
13	A Simple Robust Link Between American Puts and Credit Protection. Review of Financial Studies, 2011, 24, 473-505.	6.8	106
14	Theory and evidence on the dynamic interactions between sovereign credit default swaps and currency options. Journal of Banking and Finance, 2007, 31, 2383-2403.	2.9	102
15	Crashâ€“Oâ€“Phobia. Journal of Derivatives, 2005, 13, 8-21.	0.3	91
16	Variance swaps on time-changed LÃ©vy processes. Finance and Stochastics, 2012, 16, 335-355.	1.1	82
17	Design and Estimation of Quadratic Term Structure Models *. Review of Finance, 2003, 7, 47-73.	6.3	81
18	Leverage Effect, Volatility Feedback, and Self-Exciting Market Disruptions. Journal of Financial and Quantitative Analysis, 2017, 52, 2119-2156.	3.5	81

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19	Anchoring Credit Default Swap Spreads to Firm Fundamentals. Journal of Financial and Quantitative Analysis, 2016, 51, 1521-1543.	3.5	70
20	Analyzing volatility risk and risk premium in option contracts: A new theory. Journal of Financial Economics, 2016, 120, 1-20.	9.0	70
21	Dampened Power Law: Reconciling the Tail Behavior of Financial Security Returns*. The Journal of Business, 2006, 79, 1445-1473.	2.1	67
22	A No-Arbitrage Analysis of Macroeconomic Determinants of the Credit Spread Term Structure. Management Science, 2008, 54, 1160-1175.	4.1	59
23	Stochastic Skew in Currency Options. SSRN Electronic Journal, 0, , .	0.4	57
24	Variance dynamics: Joint evidence from options and high-frequency returns. Journal of Econometrics, 2011, 160, 280-287.	6.5	52
25	Design and Estimation of Multi-Currency Quadratic Models*. Review of Finance, 2007, 11, 167-207.	6.3	49
26	Dynamic Interactions Between Interest-Rate and Credit Risk: Theory and Evidence on the Credit Default Swap Term Structure*. Review of Finance, 2013, 17, 403-441.	6.3	49
27	Price discovery in the U.S. stock and stock options markets: A portfolio approach. Review of Derivatives Research, 2007, 9, 37-65.	0.8	48
28	Variance Risk Premia. SSRN Electronic Journal, 2007, , .	0.4	47
29	Jumps and Dynamic Asset Allocation. Review of Quantitative Finance and Accounting, 2003, 20, 207-243.	1.6	43
30	Stock Options and Credit Default Swaps: A Joint Framework for Valuation and Estimation. SSRN Electronic Journal, 2006, , .	0.4	40
31	The Behavior of Risk and Market Prices of Risk Over the Nasdaq Bubble Period. Management Science, 2010, 56, 2251-2264.	4.1	34
32	Static Hedging of Standard Options. SSRN Electronic Journal, 2004, , .	0.4	30
33	Stochastic Risk Premiums, Stochastic Skewness in Currency Options, and Stochastic Discount Factors in International Economies. SSRN Electronic Journal, 2006, , .	0.4	30
34	Predictability of Interest Rates and Interest-Rate Portfolios. Journal of Business and Economic Statistics, 2009, 27, 517-527.	2.9	27
35	Dynamic Interactions Between Interest Rate, Credit, and Liquidity Risks: Theory and Evidence from the Term Structure of Credit Default Swap Spreads. SSRN Electronic Journal, 0, , .	0.4	25
36	International capital asset pricing: Evidence from options. Journal of Empirical Finance, 2007, 14, 465-498.	1.8	24

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37	Macroeconomic releases and the interest rate term structure. Journal of Monetary Economics, 2009, 56, 872-884.	3.4	24
38	Variance Dynamics: Joint Evidence from Options and High-Frequency Returns. SSRN Electronic Journal, 2005, , .	0.4	22
39	A New Simple Approach for Constructing Implied Volatility Surfaces. SSRN Electronic Journal, 0, , .	0.4	18
40	Chapter 3 Modeling Financial Security Returns Using LÃ©vy Processes. Handbooks in Operations Research and Management Science, 2007, 15, 117-162.	0.6	16
41	Market Anticipation of Fed Policy Changes andÂtheÂTerm Structure of Interest Rates*. Review of Finance, 2010, 14, 313-342.	6.3	16
42	Aggregating Information in Option Transactions. Journal of Derivatives, 2014, 21, 9-23.	0.3	16
43	Variance Risk Dynamics, Variance Risk Premia, and Optimal Variance Swap Investments. SSRN Electronic Journal, 2007, , .	0.4	15
44	Option Profit and Loss Attribution and Pricing: A New Framework. Journal of Finance, 2020, 75, 2271-2316.	5.1	15
45	Leverage Effect, Volatility Feedback, and Self-Exciting Market Disruptions. SSRN Electronic Journal, 0, , .	0.4	14
46	Linearity-Generating Processes, Unspanned Stochastic Volatility, and Interest-Rate Option Pricing. SSRN Electronic Journal, 0, , .	0.4	14
47	Estimating risk-return relations with analysts price targets. Journal of Banking and Finance, 2018, 93, 183-197.	2.9	14
48	Design and Estimation of Quadratic Term Structure Models. SSRN Electronic Journal, 0, , .	0.4	13
49	Price Discovery in the U.S. Stock Options Market. Journal of Derivatives, 2007, 15, 20-38.	0.3	12
50	A Joint Framework for Consistently Pricing Interest Rates and Interest Rate Derivatives. Journal of Financial and Quantitative Analysis, 2009, 44, 517-550.	3.5	12
51	Theory and evidence on the dynamic interactions between sovereign credit default swaps and currency options. SSRN Electronic Journal, 2006, , .	0.4	11
52	Design and Estimation of Multi-Currency Quadratic Models. SSRN Electronic Journal, 0, , .	0.4	11
53	Simple Robust Hedging with Nearby Contracts. Journal of Financial Econometrics, 2016, 15, 1-35.	1.5	10
54	Staying on Top of the Curve: A Cascade Model of Term Structure Dynamics. Journal of Financial and Quantitative Analysis, 2018, 53, 937-963.	3.5	9

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55	Dimension-Invariant Dynamic Term Structures. SSRN Electronic Journal, 2010, , .	0.4	8
56	Dampened Power Law: Reconciling the Tail Behavior of Financial Security Returns. SSRN Electronic Journal, 0, , .	0.4	8
57	Modeling Financial Security Returns Using Levy Processes. SSRN Electronic Journal, 0, , .	0.4	8
58	Time-Changed Levy Process and Option Pricing. SSRN Electronic Journal, 0, , .	0.4	8
59	Specification Analysis of Option Pricing Models Based on Time-Changed Levy Processes. SSRN Electronic Journal, 2003, , .	0.4	7
60	Predictability of Interest Rates and Interest-Rate Portfolios. SSRN Electronic Journal, 2006, , .	0.4	7
61	International Capital Asset Pricing: Evidence from Options. SSRN Electronic Journal, 2006, , .	0.4	5
62	Anchoring Credit Default Swap Spreads to Firm Fundamentals. SSRN Electronic Journal, 2012, , .	0.4	5
63	The shale revolution and shifting crude dynamics. Journal of Applied Econometrics, 2020, 35, 160-175.	2.3	5
64	Monetary-Policy Rule as a Bridge: Predicting Inflation without Predictive Regressions. Journal of Financial and Quantitative Analysis, 2018, 53, 2559-2586.	3.5	3
65	A No-Arbitrage Analysis of Economic Determinants of the Credit Spread Term Structure. Finance and Economics Discussion Series, 2005, 2005, 1-48.	0.5	3
66	What Constitutes a Good Model? An Analysis of Models for Mortgage Backed Securities. SSRN Electronic Journal, 2004, , .	0.4	2
67	Imports, Exports, Dollar Exposures, and Stock Returns. Open Economies Review, 2015, 26, 1059-1079.	1.6	2
68	Option Profit and Loss Attribution and Pricing: A New Framework. SSRN Electronic Journal, 0, , .	0.4	1
69	Estimating Risk-Return Relations with Analysts Price Targets. SSRN Electronic Journal, 2018, , .	0.4	1
70	Simple Robust Linkages between CDS and Equity Options. SSRN Electronic Journal, 0, , .	0.4	1
71	Term Structure of Interest Rates, Yield Curve Residuals, and the Consistent Pricing of Interest Rate Derivatives. SSRN Electronic Journal, 0, , .	0.4	1
72	Simple Robust Hedging with Nearby Contracts. SSRN Electronic Journal, 2010, , .	0.4	0

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73	Simple Robust Hedging with Nearby Contracts. SSRN Electronic Journal, 0, , .	0.4	0
74	Limits of Arbitrage and Primary Risk Taking in Derivative Securities. SSRN Electronic Journal, 0, , .	0.4	0
75	A Simple Robust Test for the Presence of Jumps in Asset Prices. SSRN Electronic Journal, 0, , .	0.4	0
76	Taking Positive Interest Rates Seriously. SSRN Electronic Journal, 0, , .	0.4	0
77	Consolidating Information in Option Transactions. SSRN Electronic Journal, 0, , .	0.4	0
78	Consolidating Information in Option Transactions. SSRN Electronic Journal, 0, , .	0.4	0
79	Aggregating Information in Option Transactions. Journal of Derivatives, 0, , 140213045400000.	0.3	0
80	Shale Revolution and Shifting Crude Dynamics. SSRN Electronic Journal, 0, , .	0.4	0
81	Dynamic Optimality of Airline Fuel Cost Hedging. SSRN Electronic Journal, 0, , .	0.4	0
82	Decomposing Long Bond Returns: A Decentralized Modeling Approach. SSRN Electronic Journal, 0, , .	0.4	0