Tai-Ho Wang

List of Publications by Year
in descending order

26	432	1163117 8	794594 19
papers	citations	h-index	g-index

26	26	26	167
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	ASYMPTOTICS OF IMPLIED VOLATILITY IN LOCAL VOLATILITY MODELS. Mathematical Finance, 2012, 22, 591-620.	1.8	120
2	Static-arbitrage upper bounds for the prices of basket options. Quantitative Finance, 2005, 5, 329-342.	1.7	97
3	Static-arbitrage optimal subreplicating strategies for basket options. Insurance: Mathematics and Economics, 2005, 37, 553-572.	1.2	43
4	Distribution-free upper bounds for spread options and market-implied antimonotonicity gap. European Journal of Finance, 2008, 14, 717-734.	3.1	28
5	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. International Journal of Theoretical and Applied Finance, 2012, 15, 1250001.	0.5	25
6	Sharp distribution free lower bounds for spread options and the corresponding optimal subreplicating portfolios. Insurance: Mathematics and Economics, 2009, 44, 35-47.	1.2	20
7	Optimal execution with uncertain order fills in Almgrenâ€“Chriss framework. Quantitative Finance, 2017, 17, 55-69.	1.7	16
8	Influence functions and local influence in linear discriminant analysis. Computational Statistics and Data Analysis, 2007, 51, 3844-3861.	1.2	11
9	Pair-perturbation influence functions and local influence in PCA. Computational Statistics and Data Analysis, 2007, 51, 5886-5899.	1.2	8
10	Influence analysis of non-Gaussianity by applying projection pursuit. Statistics and Probability Letters, 2007, 77, 1515-1521.	0.7	7
11	Sharp Upper and Lower Bounds for Basket Options. SSRN Electronic Journal, 2004, , .	0.4	6
12	CLOSED FORM SOLUTIONS FOR QUADRATIC AND INVERSE QUADRATIC TERM STRUCTURE MODELS. International Journal of Theoretical and Applied Finance, 2005, 08, 1059-1083.	0.5	6
13	Pair-perturbation influence functions of nongaussianity by projection pursuit. Computational Statistics and Data Analysis, 2008, 52, 3971-3987.	1.2	6
14	Optimal execution with dynamic risk adjustment. Journal of the Operational Research Society, 2019, 70, 1662-1677.	3.4	6
15	MOST-LIKELY-PATH IN ASIAN OPTION PRICING UNDER LOCAL VOLATILITY MODELS. International Journal of Theoretical and Applied Finance, 2018, 21, 1850029.	0.5	5
16	Target volatility option pricing in the lognormal fractional SABR model. Quantitative Finance, 2019, 19, 1339-1356.	1.7	5
17	Generating integrable one dimensional driftless diffusions. Comptes Rendus Mathematique, 2006, 343, 393-398.	0.3	4
18	Volatility and volatility-linked derivatives: estimation, modeling, and pricing. Decisions in Economics and Finance, 2019, 42, 321-349.	1.8	4

#	Article	IF	Citations
19	Sensitivity analysis of nongaussianity by projection pursuit. Statistica Sinica, 2011, 21, .	0.3	4
20	Generalized uncorrelated SABR models with a high degree of symmetry. Quantitative Finance, 2010, 10, 663-679.	1.7	3
21	A global pinching theorem for surfaces with constant mean curvature in S^3. Proceedings of the American Mathematical Society, 2001, 130, 157-161.	0.8	2
22	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. , 2012, , 389-406.		2
23	Implied Volatility from Local Volatility: A Path Integral Approach. Springer Proceedings in Mathematics and Statistics, 2015, , 247-271.	0.2	2
24	Implied Volatility from Local Volatility: A Path Integral Approach. SSRN Electronic Journal, 0, , .	0.4	1
25	Bridge representation and modal-path approximation. Stochastic Processes and Their Applications, 2019, 129, 174-204.	0.9	1
26	Quantitative developments in financial volatilityâ€"theory and practice. Decisions in Economics and Finance, 2019, 42, 319-320.	1.8	0