

Tai-Ho Wang

List of Publications by Year in descending order

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26
papers

432
citations

1163117

8
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794594

19
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26
all docs

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docs citations

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times ranked

167
citing authors

#	ARTICLE	IF	CITATIONS
1	Volatility and volatility-linked derivatives: estimation, modeling, and pricing. <i>Decisions in Economics and Finance</i> , 2019, 42, 321-349.	1.8	4
2	Quantitative developments in financial volatility theory and practice. <i>Decisions in Economics and Finance</i> , 2019, 42, 319-320.	1.8	0
3	Optimal execution with dynamic risk adjustment. <i>Journal of the Operational Research Society</i> , 2019, 70, 1662-1677.	3.4	6
4	Target volatility option pricing in the lognormal fractional SABR model. <i>Quantitative Finance</i> , 2019, 19, 1339-1356.	1.7	5
5	Bridge representation and modal-path approximation. <i>Stochastic Processes and Their Applications</i> , 2019, 129, 174-204.	0.9	1
6	MOST-LIKELY-PATH IN ASIAN OPTION PRICING UNDER LOCAL VOLATILITY MODELS. <i>International Journal of Theoretical and Applied Finance</i> , 2018, 21, 1850029.	0.5	5
7	Optimal execution with uncertain order fills in Almgren-Chriss framework. <i>Quantitative Finance</i> , 2017, 17, 55-69.	1.7	16
8	Implied Volatility from Local Volatility: A Path Integral Approach. <i>Springer Proceedings in Mathematics and Statistics</i> , 2015, , 247-271.	0.2	2
9	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. <i>International Journal of Theoretical and Applied Finance</i> , 2012, 15, 1250001.	0.5	25
10	THE HEAT-KERNEL MOST-LIKELY-PATH APPROXIMATION. , 2012, , 389-406.		2
11	ASYMPTOTICS OF IMPLIED VOLATILITY IN LOCAL VOLATILITY MODELS. <i>Mathematical Finance</i> , 2012, 22, 591-620.	1.8	120
12	Sensitivity analysis of nongaussianity by projection pursuit. <i>Statistica Sinica</i> , 2011, 21, .	0.3	4
13	Generalized uncorrelated SABR models with a high degree of symmetry. <i>Quantitative Finance</i> , 2010, 10, 663-679.	1.7	3
14	Sharp distribution free lower bounds for spread options and the corresponding optimal subreplicating portfolios. <i>Insurance: Mathematics and Economics</i> , 2009, 44, 35-47.	1.2	20
15	Pair-perturbation influence functions of nongaussianity by projection pursuit. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 3971-3987.	1.2	6
16	Distribution-free upper bounds for spread options and market-implied antimonotonicity gap. <i>European Journal of Finance</i> , 2008, 14, 717-734.	3.1	28
17	Influence functions and local influence in linear discriminant analysis. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 3844-3861.	1.2	11
18	Pair-perturbation influence functions and local influence in PCA. <i>Computational Statistics and Data Analysis</i> , 2007, 51, 5886-5899.	1.2	8

#	ARTICLE	IF	CITATIONS
19	Influence analysis of non-Gaussianity by applying projection pursuit. <i>Statistics and Probability Letters</i> , 2007, 77, 1515-1521.	0.7	7
20	Generating integrable one dimensional driftless diffusions. <i>Comptes Rendus Mathematique</i> , 2006, 343, 393-398.	0.3	4
21	Static-arbitrage optimal subreplicating strategies for basket options. <i>Insurance: Mathematics and Economics</i> , 2005, 37, 553-572.	1.2	43
22	CLOSED FORM SOLUTIONS FOR QUADRATIC AND INVERSE QUADRATIC TERM STRUCTURE MODELS. <i>International Journal of Theoretical and Applied Finance</i> , 2005, 08, 1059-1083.	0.5	6
23	Static-arbitrage upper bounds for the prices of basket options. <i>Quantitative Finance</i> , 2005, 5, 329-342.	1.7	97
24	Sharp Upper and Lower Bounds for Basket Options. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	6
25	A global pinching theorem for surfaces with constant mean curvature in S^3 . <i>Proceedings of the American Mathematical Society</i> , 2001, 130, 157-161.	0.8	2
26	Implied Volatility from Local Volatility: A Path Integral Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1