

Zhiwu Chen

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

1,970
citations

1163117

8
h-index

1474206

9
g-index

12
all docs

12
docs citations

12
times ranked

853
citing authors

#	ARTICLE	IF	CITATIONS
1	Empirical Performance of Alternative Option Pricing Models. Journal of Finance, 1997, 52, 2003-2049.	5.1	1,459
2	Inflation, Asset Prices, and the Term Structure of Interest Rates in Monetary Economics. Review of Financial Studies, 1996, 9, 241-275.	6.8	160
3	An alternative valuation model for contingent claims. Journal of Financial Economics, 1997, 44, 123-165.	9.0	110
4	Equilibrium Valuation of Foreign Exchange Claims. Journal of Finance, 1997, 52, 799-826.	5.1	76
5	Liquidity as an Investment Style. Financial Analysts Journal, 2013, 69, 30-44.	3.0	60
6	Banking on the Confucian Clan: Why China Developed Financial Markets so Late. Economic Journal, 2022, 132, 1378-1413.	3.6	41
7	Social Norms and Household Savings Rates in China. Review of Finance, 2019, 23, 961-991.	6.3	34
8	Stock Valuation in Dynamic Economics. SSRN Electronic Journal, 2001, , .	0.4	15
9	Social-economic change and its impact on violence: Homicide history of Qing China. Explorations in Economic History, 2017, 63, 8-25.	1.7	8
10	Option Pricing and Hedging Performance Under Stochastic Volatility and Stochastic Interest Rates. , 2010, , 547-574.		7
11	China in 2049. , 2012, , 169-186.		0
12	Option Pricing and Hedging Performance Under Stochastic Volatility and Stochastic Interest Rates. , 2015, , 2653-2700.		0