Minqiang Li

List of Publications by Year
in descending order

22 papers	287 citations	1163117 8 h-index	1058476 14 g-index
22 all docs	22 docs citations	22 times ranked	127 citing authors

#	Article	IF	Citations
1	Closed-Form Approximations for Spread Option Prices and Greeks. Journal of Derivatives, 2008, 15, 58-80.	0.3	61
2	Approximate inversion of the Black–Scholes formula using rational functions. European Journal of Operational Research, 2008, 185, 743-759.	5.7	47
3	Multi-asset spread option pricing and hedging. Quantitative Finance, 2010, 10, 305-324.	1.7	30
4	Conditional estimation of diffusion processes. Journal of Financial Economics, 2004, 74, 31-66.	9.0	28
5	A damped diffusion framework for financial modeling and closed-form maximum likelihood estimation. Journal of Economic Dynamics and Control, 2010, 34, 132-157.	1.6	17
6	The impact of return nonnormality on exchange options. Journal of Futures Markets, 2008, 28, 845-870.	1.8	16
7	Reduce computation in profile empirical likelihood method. Canadian Journal of Statistics, 2011, 39, 370-384.	0.9	16
8	An adaptive successive over-relaxation method for computing the Black–Scholes implied volatility. Quantitative Finance, 2011, 11, 1245-1269.	1.7	15
9	Analytical approximations for the critical stock prices of American options: a performance comparison. Review of Derivatives Research, 2010, 13, 75-99.	0.8	12
10	Closed-Form Approximations for Spread Option Prices and Greeks. SSRN Electronic Journal, 2006, , .	0.4	9
11	Multi-Asset Spread Option Pricing and Hedging. SSRN Electronic Journal, 0, , .	0.4	8
12	CLOSED-FORM APPROXIMATION OF PERPETUAL TIMER OPTION PRICES. International Journal of Theoretical and Applied Finance, 2014, 17, 1450026.	0.5	8
13	Empirical likelihood test via estimating equations. Journal of Statistical Planning and Inference, 2011, 141, 2428-2439.	0.6	5
14	A quasi-analytical interpolation method for pricing American options under general multi-dimensional diffusion processes. Review of Derivatives Research, 2010, 13, 177-217.	0.8	4
15	An examination of the continuous-time dynamics of international volatility indices amid the recent market turmoil. Journal of Empirical Finance, 2013, 22, 128-139.	1.8	3
16	An Adaptive Successive Over-Relaxation Method for Computing the Black-Scholes Implied Volatility. SSRN Electronic Journal, 0, , .	0.4	2
17	On Aumann and Serrano's economic index of risk. Economic Theory, 2014, 55, 415-437.	0.9	2
18	Closed-Form Approximation of Timer Option Prices under General Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	2

#	Article	IF	Citations
19	Aumann and Serrano's economic index of risk for sums of gambles. Cogent Economics and Finance, 2014, 2, 921574.	2.1	1
20	A Quasi-Analytical Interpolation Method for Pricing American Options Under General Multi-Dimensional Diffusion Processes. SSRN Electronic Journal, 0, , .	0.4	1
21	An Examination of the Continuous-Time Dynamics of International Volatility Indices Amid the Recent Market Turmoil. SSRN Electronic Journal, 0, , .	0.4	0
22	A Damped Diffusion Framework for Financial Modeling and Closed-Form Maximum Likelihood Estimation. SSRN Electronic Journal, 0, , .	0.4	0