

Minqiang Li

List of Publications by Year in descending order

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22
papers

287
citations

1305906

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1181555

14
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22
all docs

22
docs citations

22
times ranked

148
citing authors

#	ARTICLE	IF	CITATIONS
1	CLOSED-FORM APPROXIMATION OF PERPETUAL TIMER OPTION PRICES. International Journal of Theoretical and Applied Finance, 2014, 17, 1450026.	0.2	8
2	Aumann and Serrano's economic index of risk for sums of gambles. Cogent Economics and Finance, 2014, 2, 921574.	0.8	1
3	On Aumann and Serrano's economic index of risk. Economic Theory, 2014, 55, 415-437.	0.5	2
4	An examination of the continuous-time dynamics of international volatility indices amid the recent market turmoil. Journal of Empirical Finance, 2013, 22, 128-139.	0.9	3
5	An adaptive successive over-relaxation method for computing the Black-Scholes implied volatility. Quantitative Finance, 2011, 11, 1245-1269.	0.9	15
6	Reduce computation in profile empirical likelihood method. Canadian Journal of Statistics, 2011, 39, 370-384.	0.6	16
7	Empirical likelihood test via estimating equations. Journal of Statistical Planning and Inference, 2011, 141, 2428-2439.	0.4	5
8	Analytical approximations for the critical stock prices of American options: a performance comparison. Review of Derivatives Research, 2010, 13, 75-99.	0.6	12
9	A quasi-analytical interpolation method for pricing American options under general multi-dimensional diffusion processes. Review of Derivatives Research, 2010, 13, 177-217.	0.6	4
10	A damped diffusion framework for financial modeling and closed-form maximum likelihood estimation. Journal of Economic Dynamics and Control, 2010, 34, 132-157.	0.9	17
11	Multi-asset spread option pricing and hedging. Quantitative Finance, 2010, 10, 305-324.	0.9	30
12	The impact of return nonnormality on exchange options. Journal of Futures Markets, 2008, 28, 845-870.	0.9	16
13	Approximate inversion of the Black-Scholes formula using rational functions. European Journal of Operational Research, 2008, 185, 743-759.	3.5	47
14	Closed-Form Approximations for Spread Option Prices and Greeks. Journal of Derivatives, 2008, 15, 58-80.	0.1	61
15	Closed-Form Approximations for Spread Option Prices and Greeks. SSRN Electronic Journal, 2006, , .	0.4	9
16	Conditional estimation of diffusion processes. Journal of Financial Economics, 2004, 74, 31-66.	4.6	28
17	Multi-Asset Spread Option Pricing and Hedging. SSRN Electronic Journal, 0, , .	0.4	8
18	An Adaptive Successive Over-Relaxation Method for Computing the Black-Scholes Implied Volatility. SSRN Electronic Journal, 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
19	An Examination of the Continuous-Time Dynamics of International Volatility Indices Amid the Recent Market Turmoil. SSRN Electronic Journal, 0, , .	0.4	0
20	A Quasi-Analytical Interpolation Method for Pricing American Options Under General Multi-Dimensional Diffusion Processes. SSRN Electronic Journal, 0, , .	0.4	1
21	Closed-Form Approximation of Timer Option Prices under General Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	2
22	A Damped Diffusion Framework for Financial Modeling and Closed-Form Maximum Likelihood Estimation. SSRN Electronic Journal, 0, , .	0.4	0