Carol Alexander

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Net buying pressure and the information in bitcoin option trades. Journal of Financial Markets, 2023, 63, 100764.	0.7	8
2	Targeting Kollo skewness with random orthogonal matrix simulation. European Journal of Operational Research, 2022, 299, 362-376.	3.5	1
3	Analytic moments for GJR-GARCH (1, 1) processes. International Journal of Forecasting, 2021, 37, 105-124.	3.9	10
4	Model risk in real option valuation. Annals of Operations Research, 2021, 299, 1025-1056.	2.6	12
5	The continuous limit of weak GARCH. Econometric Reviews, 2021, 40, 197-216.	0.5	2
6	A general property for time aggregation. European Journal of Operational Research, 2021, 291, 536-548.	3.5	7
7	The Bitcoin VIX and Its Variance Risk Premium. Journal of Alternative Investments, 2021, 23, 84-109.	0.3	11
8	Risk-adjusted valuation for real option decisions. Journal of Economic Behavior and Organization, 2021, 191, 1046-1064.	1.0	3
9	A critical investigation of cryptocurrency data and analysis. Quantitative Finance, 2020, 20, 173-188.	0.9	122
10	BitMEX bitcoin derivatives: Price discovery, informational efficiency, and hedging effectiveness. Journal of Futures Markets, 2020, 40, 23-43.	0.9	79
11	Price discovery in Bitcoin: The impact of unregulated markets. Journal of Financial Stability, 2020, 50, 100776.	2.6	48
12	Price discovery and microstructure in ether spot and derivative markets. International Review of Financial Analysis, 2020, 71, 101506.	3.1	21
13	A parsimonious parametric model for generating margin requirements for futures. European Journal of Operational Research, 2019, 273, 31-43.	3.5	11
14	Arithmetic variance swaps. Quantitative Finance, 2017, 17, 551-569.	0.9	7
15	Diversification with volatility products. Journal of International Money and Finance, 2016, 65, 213-235.	1.3	20
16	Trading and Investing in Volatility Products. Financial Markets, Institutions and Instruments, 2015, 24, 313-347.	0.9	31
17	Forecasting VaR using analytic higher moments for GARCH processes. International Review of Financial Analysis, 2013, 30, 36-45.	3.1	20
18	The (de)merits of minimum-variance hedging: Application to the crack spread. Energy Economics, 2013, 36, 698-707.	5.6	40

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19	Continuous-time VIX dynamics: On the role of stochastic volatility of volatility. International Review of Financial Analysis, 2013, 28, 46-56.	3.1	44
20	Stochastic Volatility Jumpâ€Diffusions for European Equity Index Dynamics. European Financial Management, 2013, 19, 470-496.	1.7	28
21	Volatility Exchange-Traded Notes: <i>Curse or Cure?</i>. Journal of Alternative Investments, 2013, 16, 52-70.	0.3	48
22	Volatility dynamics for the S&P 500: Further evidence from non-affine, multi-factor jump diffusions. Journal of Banking and Finance, 2012, 36, 3110-3121.	1.4	71
23	Further properties of random orthogonal matrix simulation. Mathematics and Computers in Simulation, 2012, 83, 56-79.	2.4	7
24	ROM Simulation: Applications to Stress Testing and VaR. SSRN Electronic Journal, 2012, , .	0.4	2
25	ANALYTIC APPROXIMATIONS FOR MULTIâ€ASSET OPTION PRICING. Mathematical Finance, 2012, 22, 667-689.	0.9	31
26	Generalized beta-generated distributions. Computational Statistics and Data Analysis, 2012, 56, 1880-1897.	0.7	240
27	Quantile Uncertainty and Valueâ€atâ€Risk Model Risk. Risk Analysis, 2012, 32, 1293-1308.	1.5	55
28	Regimeâ€dependent smileâ€adjusted delta hedging. Journal of Futures Markets, 2012, 32, 203-229.	0.9	24
29	Does model fit matter for hedging? Evidence from FTSE 100 options. Journal of Futures Markets, 2012, 32, 609-638.	0.9	17
30	Closed Form Approximations for Spread Options. Applied Mathematical Finance, 2011, 18, 447-472.	0.8	35
31	Random orthogonal matrix simulation. Linear Algebra and Its Applications, 2011, 434, 1444-1467.	0.4	20
32	Model risk adjusted hedge ratios. Journal of Futures Markets, 2009, 29, 1021-1049.	0.9	21
33	Modelling Regimeâ€Specific Stock Price Volatility*. Oxford Bulletin of Economics and Statistics, 2009, 71, 761-797.	0.9	30
34	Hedging index exchange traded funds. Journal of Banking and Finance, 2008, 32, 326-337.	1.4	71
35	Regime dependent determinants of credit default swap spreads. Journal of Banking and Finance, 2008, 32, 1008-1021.	1.4	247
36	Developing a stress testing framework based on market risk models. Journal of Banking and Finance, 2008, 32, 2220-2236.	1.4	121

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37	Model-free price hedge ratios for homogeneous claims on tradable assets. Quantitative Finance, 2007, 7, 473-479.	0.9	13
38	Model-free hedge ratios and scale-invariant models. Journal of Banking and Finance, 2007, 31, 1839-1861.	1.4	60
39	Effectiveness of Minimum-Variance Hedging. Journal of Portfolio Management, 2007, 33, 46-59.	0.3	63
40	Normal mixture GARCH(1,1): applications to exchange rate modelling. Journal of Applied Econometrics, 2006, 21, 307-336.	1.3	144
41	PRICING AND HEDGING CONVERTIBLE BONDS: DELAYED CALLS AND UNCERTAIN VOLATILITY. International Journal of Theoretical and Applied Finance, 2006, 09, 415-453.	0.2	8
42	Rank alpha funds of hedge funds. , 2006, , 3-25.		1
43	Assessment of Operational Risk Capital. , 2005, , 279-301.		2
44	Detecting Switching Strategies in Equity Hedge Funds Returns. Journal of Alternative Investments, 2005, 8, 7-13.	0.3	20
45	Rank Alpha Funds of Hedge Funds. Journal of Alternative Investments, 2005, 8, 48-61.	0.3	3
46	Indexing, cointegration and equity market regimes. International Journal of Finance and Economics, 2005, 10, 213-231.	1.9	40
47	Detecting Switching Strategies in Equity Hedge Funds. SSRN Electronic Journal, 2005, , .	0.4	4
48	Indexing and Statistical Arbitrage. Journal of Portfolio Management, 2005, 31, 50-63.	0.3	84
49	The Present and Future of Financial Risk Management. Journal of Financial Econometrics, 2005, 3, 3-25.	0.8	37
50	Normal Mixture GARCH(1,1): Applications to Exchange Rate Modelling. SSRN Electronic Journal, 2004, , .	0.4	14
51	Sources of Outperformance in Equity Markets. Journal of Portfolio Management, 2004, 30, 170-185.	0.3	8
52	Bivariate normal mixture spread option valuation. Quantitative Finance, 2004, 4, 637-648.	0.9	24
53	Equity indexing: Optimize your passive investments. Quantitative Finance, 2004, 4, C30-C33.	0.9	6
54	Normal mixture diffusion with uncertain volatility: Modelling short- and long-term smile effects. Journal of Banking and Finance, 2004, 28, 2957-2980.	1.4	40

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55	Bivariate Normal Mixture Spread Option Valuation. SSRN Electronic Journal, 2003, , .	0.4	7
56	The Cointegration Alpha: Enhanced Index Tracking and Long-Short Equity Market Neutral Strategies. SSRN Electronic Journal, 2002, , .	0.4	31
57	Principal Component Models for Generating Large GARCH Covariance Matrices. Economic Notes, 2002, 31, 337-359.	0.3	73
58	Optimal hedging using cointegration. Philosophical Transactions Series A, Mathematical, Physical, and Engineering Sciences, 1999, 357, 2039-2058.	1.6	119
59	On the Covariance Matrices Used in Value at Risk Models. Journal of Derivatives, 1997, 4, 50-62.	0.1	108
60	ARE NASH BARGAINING WAGE AGREEMENTS UNIQUE? AN INVESTIGATION INTO BARGAINING SETS FOR FIRM-UNION NEGOTIATIONS. Oxford Economic Papers, 1996, 48, 242-253.	0.7	7
61	Causality testing in models of spatial market integration: A comment on an article by Stefan Dercon. Journal of Development Studies, 1995, 32, 144-146.	1.2	5
62	Cointegration and market integration: An application to the Indonesian rice market. Journal of Development Studies, 1994, 30, 303-334.	1.2	122
63	Seasonality and Cointegration of Regional House Prices in the UK. Urban Studies, 1994, 31, 1667-1689.	2.2	178
64	The Kalai-Smorodinsky Bargaining Solution in Wage Negotiations. Journal of the Operational Research Society, 1992, 43, 779-786.	2.1	16
65	Are foreign exchange markets really efficient?. Economics Letters, 1992, 40, 449-453.	0.9	27
66	Symmetry groups of fractals. Mathematical Intelligencer, 1992, 14, 32-38.	0.1	9
67	Model Risk Adjusted Hedge Ratios. SSRN Electronic Journal, 0, , .	0.4	3
68	The (De)Merits of Minimum-Variance Hedging: Application to the Crack Spread. SSRN Electronic Journal, 0, , .	0.4	2
69	Price Discovery and Efficiency in Bitcoin Markets. SSRN Electronic Journal, 0, , .	0.4	6
70	Introducing the BITIX: The Bitcoin Fear Gauge. SSRN Electronic Journal, 0, , .	0.4	0
71	Inverse Options in a Black-Scholes World. SSRN Electronic Journal, 0, , .	0.4	2
72	Optimal Hedging with Margin Constraints and Default Aversion and its Application to Bitcoin Perpetual Futures. SSRN Electronic Journal, 0, , .	0.4	3

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73	The Role of Binance in Bitcoin Volatility Transmission. SSRN Electronic Journal, 0, , .	0.4	4
74	Analytic Approximations for Spread Options. SSRN Electronic Journal, 0, , .	0.4	8
75	Does Model Fit Matter for Hedging? Evidence from FTSE 100 Options. SSRN Electronic Journal, 0, , .	0.4	3
76	ROM Simulation with Random Rotation Matrices. SSRN Electronic Journal, 0, , .	0.4	1
77	Model Risk in Variance Swap Rates. SSRN Electronic Journal, 0, , .	0.4	3
78	Price Discovery in Bitcoin: The Impact of Unregulated Markets. SSRN Electronic Journal, 0, , .	0.4	2
79	Abnormal Returns in Equity Markets: Evidence from a Dynamic Indexing Strategy. SSRN Electronic Journal, 0, , .	0.4	2
80	Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding. SSRN Electronic Journal, 0, , .	0.4	2
81	Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding. SSRN Electronic Journal, 0, , .	0.4	2
82	On the Continuous Limit of GARCH. SSRN Electronic Journal, 0, , .	0.4	7
83	Regimes in CDS Spreads: A Markov Switching Model of iTraxx Europe Indices. SSRN Electronic Journal, 0, , .	0.4	5
84	Model-Based Stress Tests: Linking Stress Tests to VaR for Market Risk. SSRN Electronic Journal, 0, , .	0.4	5
85	Regime-Dependent Smile-Adjusted Delta Hedging. SSRN Electronic Journal, 0, , .	0.4	3
86	Value-at-Risk Model Risk. SSRN Electronic Journal, 0, , .	0.4	2
87	Generalised MAD Approach for Real Option Valuation: A Case Study of Abandonment Option. SSRN Electronic Journal, 0, , .	0.4	0
88	Price Discovery and Microstructure in Ether Spot and Derivative Markets. SSRN Electronic Journal, 0, , .	0.4	0
89	Evaluating the discrimination ability of proper multi-variate scoring rules. Annals of Operations Research, 0, , 1.	2.6	4