

# Greg Orosi

## List of Publications by Year in descending order

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Version: 2024-02-01

27  
papers

107  
citations

1651377

6  
h-index

1762888

8  
g-index

27  
all docs

27  
docs citations

27  
times ranked

27  
citing authors

#	ARTICLE	IF	CITATIONS
1	A simple method for extracting the probability of default from American put option prices. Journal of Futures Markets, 2020, 40, 1535-1547.	0.9	1
2	A NOVEL METHOD FOR ARBITRAGE-FREE OPTION SURFACE CONSTRUCTION. Annals of Financial Economics, 2019, 14, 1950021.	1.2	0
3	Information content of option-implied probabilities. Journal of Physics: Conference Series, 2018, 1132, 012082.	0.3	0
4	Linear algebra-based solution of the gambler's ruin problem. International Journal of Mathematical Education in Science and Technology, 2017, 48, 107-111.	0.8	1
5	Information content of right option tails: Evidence from S&P 500 index options. Journal of Asset Management, 2017, 18, 516-526.	0.7	3
6	Equity Option Implied Probability of Default and Equity Recovery Rate. Journal of Futures Markets, 2017, 37, 599-613.	0.9	5
7	An Interpolation-Based Approach to American Put Option Pricing. Springer Proceedings in Mathematics and Statistics, 2017, , 167-175.	0.1	2
8	A robust method to retrieve option implied risk neutral densities for defaultable assets. International Journal of Financial Markets and Derivatives, 2016, 5, 212.	0.2	0
9	Equity Option Implied Probability of Default and Equity Recovery Rate. SSRN Electronic Journal, 2016, , .	0.4	0
10	The arithmetico-geometric sequence: an application of linear algebra. International Journal of Mathematical Education in Science and Technology, 2016, 47, 766-772.	0.8	3
11	Arbitrage-free call option surface construction using regression splines. Applied Stochastic Models in Business and Industry, 2015, 31, 515-527.	0.9	11
12	Estimating Option-Implied Risk-Neutral Densities: A Novel Parametric Approach. Journal of Derivatives, 2015, 23, 41-61.	0.1	13
13	A simple derivation of risk-neutral probability in the binomial option pricing model. International Journal of Mathematical Education in Science and Technology, 2015, 46, 142-147.	0.8	1
14	Closed-form interpolation-based formulas for European call options written on defaultable assets. Journal of Asset Management, 2015, 16, 236-242.	0.7	6
15	Novel no-arbitrage conditions for options written on defaultable assets. Journal of Derivatives and Hedge Funds, 2014, 20, 201-205.	0.3	2
16	Improved lower bounds of call options written on defaultable assets. Journal of Derivatives and Hedge Funds, 2014, 20, 127-130.	0.3	4
17	Empirical performance of a spline-based implied volatility surface. Journal of Derivatives and Hedge Funds, 2012, 18, 361-376.	0.3	20
18	A Multi-Parameter Extension of Figlewski's Option-Pricing Formula. Journal of Derivatives, 2011, 19, 72-82.	0.1	9

#	ARTICLE	IF	CITATIONS
19	Arbitrage-Free Call Option Surface Construction Using Regression Splines. SSRN Electronic Journal, 2011, , .	0.4	0
20	Improved Implementation of Local Volatility and Its Application to S&P 500 Index Options. Journal of Derivatives, 2010, 17, 53-64.	0.1	15
21	Information Content of Right Option Tails: Evidence from S&P 500 Index Options (Preprint). SSRN Electronic Journal, 0, , .	0.4	0
22	Estimating Option Implied Risk Neutral Densities: A Novel Parametric Approach. SSRN Electronic Journal, 0, , .	0.4	5
23	A Robust Method to Retrieve Option Implied Risk Neutral Densities for Defaultable Assets. SSRN Electronic Journal, 0, , .	0.4	1
24	Empirical Performance of a Spline-Based Implied Volatility Surface. SSRN Electronic Journal, 0, , .	0.4	4
25	Novel No-Arbitrage Conditions for Options Written on Defaultable Assets. SSRN Electronic Journal, 0, , .	0.4	1
26	Extracting Option-Implied Probability of Default: A Novel Method. SSRN Electronic Journal, 0, , .	0.4	0
27	A Novel Method for Arbitrage-Free Option Surface Construction. SSRN Electronic Journal, 0, , .	0.4	0