Article List of Professor Stephen Figlewski of United College Distinguished Visiting Scholar 聯合書院到訪傑出學人史提芬・費高斯教授著作： 文章目錄						
No. 序號	LibrarySearch URL 檢索易網址	Title / Author 篇名 / 作者	Jounal 期刊	Year 年份	Issue 期號	Page 頁號
1		Volatility Leadership Among Index Options Figlewski, Stephen ; Frommherz, Anja	Journal of Derivatives	2017 Winter	Vol.25(2)	43-60
2		Derivatives Valuation Based on Arbitrage: The Trade is Crucial Figlewski, Stephen	Journal of Futures Markets	2017 Apr	Vol.37(4)	316-327
3		what goes into risk-neutral volatility? Empirical estimates of risk and subjective risk preferences.(Report)	Journal of Portfolio Management	2016	Vol.43(1)	29(14)
4		Modeling the Dynamics of Correlations among Implied Volatilities * Engle, Robert ; Figlewski, Stephen	Review of Finance	2015	Vol. 19(3)	991-1018
5		Anatomy of a meltdown: The risk neutral density for the S&P 500 in the fall of 2008/ Birru, J ; Figlewski, S	Journal of Financaial Markets	2012 May	Vol.15(2)	151-180

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6		Modeling the effect of macroeconomic factors on corporate default and credit rating transitions Figlewski, Stephen ; Frydman, Halina ; Liang, Weijian	International Review of Economics & Finance	2012	Vol.21(1)	87
7		Viewing the financial crisis from 20,000 feet up Figlewski, S.	Journal of Derivatives	2009 March	Vol.16(3)	53-61
8		Assessing the Incremental Value of Option Pricing Theory Relative to an Informationally Passive Benchmark Figlewski, Stephen	Journal of Derivatives	2002 Fall	Vol.10(1	80-96,8
9		Market Risk and Model Risk for a Financial Institution Writing Options Green, T. Clifton ; Figlewski, Stephen	Journal of Finance	1999 Aug	Vol.54(4)	1465-1499
10		The adaptive mesh model: a new approach to efficient option pricing Figlewski, Stephen ; Gao, Bin	Journal of Financial Economics	1999	Vol.53(3)	313-351

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11		Chapter 10 Program trading and stock index arbitrage Canina, Linda ; Figlewski, Stephen	Handbooks in Operations Research and Management Science	1995	Vol.9	315-339
12		The Informational Content of Implied Volatility Canina, Linda ; Figlewski, Stephen	The Review of Financial Studies	1993 Fall	Vol.6(3)	659
13		Evaluating the performance of the protective put strategy. (includes glossary) Figlewski, Stephen ; Chidambaran, N. K. ; Kaplan, Scott	Financial Analysts Journal	1993 July-August	Vol.49(4	46(12)
14		Options, Short Sales, and Market Completeness Figlewski, Stephen ; Webb, Gwendolyn P	Journal of Finance	1993 June	Vol.48(2)	761-777
15		Pricing discrete barrier options with an adaptive mesh model Dong-Hyun, Ahn ; Figlewski, Stephen ; Gao, Bin	Journal of Derivative	1991 Summer	Vol.6(4)	33-43

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16		Tailing the hedge: Why and how Figlewski, Stephen ; Landskroner, Yoram ; Silber, William L.	Journal of Futures Markets	1991 April	Vol.11(2)	201-212
17		Options Arbitrage in Imperfect Markets Figlewski, Stephen	Journal of Finance	1989 Dec	Vol.44(5)	1289-1311
18		What Does An Option Pricing Model Tell Us About Option Pric Figlewski, Stephen	Financial Analysts Journa	1989 Sep/Oct	Vol.45(5)	12
19		Estimation of the optimal futures hedge Cecchetti, Stephen G. ; Cumby, Robert E. ; Figlewski, Stephen	Review of Economics and Statistics	1988 Nov	Vol.70(4)	623(8)
20		The Interaction between Derivative Securities on Financial Instruments and the Underlying Cash Markets: An Overview Figlewski, Stephen	Journal of Accounting Auditing & Finance	1987 Jul	Vol.2(3)	299-318

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21		Hedging with stock index futures: Theory and application in a new market Figlewski, Stephen	Journal of Futures Markets	1985 June	Vol.5(2	183-199
22		Margins and market integrity: Margin setting for stock index futures and options	Journal of Futures Markets	1984 Sep	Vol.4(3)	385-416
23		explaining the Early Discounts on Stock Index Futures: The Case for Disequilibrium Figlewski, Stephen	Financial Analysts Journal	1984 Jul	Vol.40(4)	43-47
24		Hedging Performance and Basis Risk in Stock Index Futures Figlewski, Stephen	Journal of Finance	1984 Jul	Vol.39(3)	657-669
25		Optimal Aggregation of Money Supply Forecasts: Accuracy, Profitability and Market Efficiency	Journal of Finance	1983 Jun	Vol.38(3)	695-710

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26		Optimal Price Forecasting Using Survey Data Figlewski, Stephen	The Review of Economics and Statistics	1983 Jan	Vol.65(1)	13-21
27		Portfolio Management with Stock Index Futures Figlewski, Stephen ; Kon, Stanley J.	Financial Analysts Journal	1982 Jan	Vol.38(1)	52-60
28		Information Diversity and Market Behavior Figlewski, Stephen	Journal of Finance	1982 Jan	Vol.37(1)	87-102
29		"The Informational Effects of Restrictions on Short Sales: Some Empirical Evidence	Journal of Financial and Quantitative Analysis	1981	Vol.16(4)	463-476
30		Futures Trading and Volatility in the GNMA Market	Journal of Finance	1981 May	Vol.36(2)	445-456

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32		Subjective Information and Market Efficiency in a Betting Market Figlewski, Stephen	Journal of Political Economy	1979 Feb	Vol.87(1)	75-88
33		Market "Efficiency" in a Market with Heterogeneous Information Figlewski, Stephen	Journal of Political Economy	1978 Aug	Vol.86(4)	581-597