Published Papers

1. **"Tight Bounds on American Option Prices,"** (with S. Chung and J. Wang), to appear in *Journal of Banking and Finance.* (SSCI)

2. **"New Insights into India's Single Stock Futures Markets,"** (with L. So), 2009, *Review of Futures Markets*, pp.17. (FLI)

3. **"Liquidity Spreads in the Corporate Bond Market: Estimation Using a Semi-parametric Model,"** (with J. Chang), to appear in *Journal of Applied Statistics.* (SCI)

4. **"Analytical Valuation of Catastrophe Equity Options with Negative Exponential Jumps,"** (with L. Chang), 2009, *Insurance: Mathematics and Economics*, pp. 59-69. (SSCI)

5. **"A Generalization of the Brone-Adesi and Whaley Approach for the Analytic Approximation of American Options,"** (with J. Guo and L. So), 2009, *Journal of Futures Markets*, pp. 478-493. (SSCI)

6. **"Pricing Catastrophe Derivatives Using A Recursive Evaluation Approach,"** (with Y. Liu, I. Jiang, and C. Kuei), 2008, *Asia-Pacific Journal of Financial Studies*, pp569-598. (SSCI)

7. **"On the Currency Effect to Home Bias Puzzle,"** (with M. Lo and H. Yu), to appear in *Applied Economics Letters.* (SSCI)

8. **"Effect of Wind on Stock Market Returns: Evidence from European Markets,"** (with H. Shu), 2008, to appear in *Applied Financial Economics.* (FLI)

9. **"A Generalization of Rubinstein's "Pay Now, Choose Later","** (with J. Guo), 2008, *Journal of Futures Markets*, pp. 488-515. (SSCI)

10. **"Pricing Vulnerable American Options with Correlated Credit Risk"** (with L. Chang), 2007, *Review of Derivatives Research*, pp.137-165. (EconLit)

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13. **"The Jump Behavior of Foreign Exchange Market: Analysis of Thai Baht "** (with J. Chang, C. Lee, and H. Lu), 2007, *Review of Pacific Basin Financial Markets and Policies*, pp.265-288. (EconLit)

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19. **"The Profitability and The Determinants of Momentum Investment Strategy,"** (with C. Lin and Y. Liu), 2007, *Sun Yat- Sen Management Review*, pp. 515-546. (TSSCI)

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