FRANK J. FABOZZI, Ph.D., CFA, CPA

57 S. Main Street, Doylestown, PA 18901

(215) 588-1102 email fabozzi321@aol.com

(As February 26, 2024)

PRESENT POSITIONS

Professor of Practice (Finance), Carey School of Business, Johns Hopkins University – August 2021-Present
Fellow, Johns Hopkins' Center for Financial Economics
Honorary Adjunct Professor in the Department of Mathematics and Statistics, Texas Tech University (external reviewer for doctoral dissertations) – October 2019-Present

PREVIOUS ACADEMIC POSITIONS

EDHEC Business School (École des Hautes Études Commerciales du Nord), Professor of Finance
Senior Adviser at EDHEC-Risk Institute and co-head of the fixed-income research program. August 1, 2011-present
Carnegie Mellon University, Tepper School of Business, Computational Finance Graduate Program, Adjunct Professor of Finance October 2020-December 2020
New York University, Stern School of Business, Visiting Professor of Finance
September 1, 2019-August 31, 2020
Rutgers University, School of Business, Department of Finance and Economics, Visiting Professor of Professional Practice.
January 1, 2019-June 30, 2019
Princeton University:

- James Wei Visiting Professor of Entrepreneurship, September 2013-June 2014
- Visiting Professor of Operations Research and Financial Engineering, February 1, 2016-June 30, 2017
- Visiting Fellow, Department of Operations Research and Financial Engineering, Princeton University: September 1, 2011-June 30, 2013 and July 1, 2014-July 31, 2016

Yale University, School of Management

- September 2006-June 30, 2011: Professor in the Practice of Finance and Becton Fellow
- July 2003-August 2006 Frederick Frank Adjunct Professor of Finance and Becton Fellow
- January 1994-June 2003: Adjunct Professor of Finance

Visiting Professor of Finance and Accounting, Sloan School of Management, Massachusetts Institute of Technology (September 1986-August 1992)
Walter E. Hanson/Peat, Marwick, Mitchell Professor of Business and Finance, Lafayette College (tenured) (September 1984-August 1986)
Professor of Economics, Fordham University (Rose Hill Campus) (left with tenure) (September 1982-August 1984)
Associate Professor of Economics, Queens College, The City University of New York (left with tenure) (September 1980-August 1982)
Associate Professor of Finance and Chairman, Hofstra University (left with tenure) (September 1971 to August 1980)
Karlsruhe Institute of Technology (Germany), Institut für Statistik, Ökonometrie und Mathematische Finanzwirtschaft (Institute of Statistics, Econometrics and Mathematical Finance)-March 2008–June 2011: Affiliated Professor

EDUCATION

Ph.D. in Economics, City University of New York, September 1972
M.A. in Economics, City College of New York, June 1970
B.A. in Economics (magna cum laude and honors in economics), City College of New York, June 1970 (Elected to Phi Beta Kappa in 1969)

PROFESSIONAL DESIGNATIONS

Chartered Financial Analyst (1977)
Certified Public Accountant (New York, License No: 045402, Date of Licensure: 06/25/82)

AWARDS/HONORS

Recipient of the 2015 James R. Vertin Award given by the CFA Institute: "The James R. Vertin Award is presented periodically to recognize individuals who have produced a body of research notable for its relevance and enduring value to investment professionals. This award was established in 1996 to honor James R. Vertin, CFA, for his outstanding leadership in promoting excellence and relevancy in research and education." http://www.cfainstitute.org/learning/foundation/Pages/vertin_award.aspx

Recipient of the 2007 C. Stewart Sheppard Award given by the CFA Institute: "This award was established to honor a CFA charterholder in recognition of their outstanding contributions, through dedicated effort and inspiring leadership, in fostering the education of professional investors through advancement of the Body of Knowledge and development of programs, publications, or other learning tools to encourage continuing education in our profession."
http://www.cfainstitute.org/about/governance/history/Pages/award_recommendations.aspx?PageName=searchresults&ResultsPage=1

Inducted into the Fixed Income Analysts Society Hall of Fame in November 2002. The Hall of Fame was established in 1995 to recognize the lifetime achievements of outstanding practitioners in the advancement of the analysis of fixed-income securities and portfolios.

Honorary Doctorate of Humane Letters, Nova Southeastern University, June 1994

RESEARCH RANKING

Research.Com Ranking: Best Economics And Finance Scientists
World Ranking: 290 out of 2,000 National Ranking: 218 out of 1,324
D-Index: 70 Citations: 18,922
SSRN Top 12,000 Business Authors: Rank 1043 (top 9%)

PROLIFIC AUTHOR RANKING

1953-2002 *Source*: Philip L. Cooley and Jean L. Heck, "Prolific Authors in the Finance Literature: A Half Century of Contributions," *Journal of Finance Literature* (Winter 2005), pp. 46-69:
Exhibit 1: Most Prolific Authors in 7 Leading Finance Journals: Ranking 134
Exhibit 3: Most Prolific Authors in 16 Leading Finance Journals: Ranking 48
Exhibit 4: Most Prolific Authors in 72 Leading Finance Journals: Ranking 27
1959-2008" *Source:* Heck, Jean L. and Cooley, Philip "Most Prolific Authors in the Finance Literature: 1959-2008" March 2009.
Table 1. Most Frequent Appearing Authors in Seven Leading Finance Journals: Ranking 123
Table 2. Most Frequent Appearing Authors in 26 Core Finance Journals: Ranking 28

FORTHCOMING PAPERS

Ameet Kumar Banerjee, HK Pradhan, Ahmet Sensoy, Frank J Fabozzi, and Biplap Mahapatra, "Robust Portfolio Optimization with Fuzzy TODIM, Genetic Algorithm and Multi-Criteria Constraints." (Forthcoming in Annals of Operations Research)

Frank J. Fabozzi, K.C. Chen, K.C. Ma, and Ramesh Rao, "Those Who Learn from History Are Doomed to Repeat It." (Forthcoming in the Journal of Behavioral Finance). https://www.tandfonline.com/doi/abs/10.1080/15427560.2022.2100387

Faten Sabry, Frank J. Fabozzi, and Ramisa Roya, "How Do Alternatives to LIBOR Measure Up?"(Forthcoming in the Journal of Fixed Income). DOI 10.3905/jfi.2023.1.170

Vivian M. van Breemen, Frank J. Fabozzi, Mike Nawas, and Dennis Vink "Creditor Protection and Credit Ratings in the US RMBS Market" (Forthcoming in Financial Markets, Institutions & Instruments)

Thilini V. Mahanama, Abootaleb Shirvani, Svetlozar Rachev, and Frank J. Fabozzi, "The Financial Market of Indices of Socioeconomic Well-Being" (Forthcoming in Journal of Risk and Financial Management)

REVISE AND RESUBMIT PAPERS

David Mascio, Marat Molyboga, and Frank J. Fabozzi, "A Generalized Bayesian Information Criterion for Model and Look-Back Window Selection" (Revise and resubmit Management Science)

Abdolreza Nazemi, Friedrich Baumann, and Frank J. Fabozzi, "Inter-Industry Network and Corporate Bond Recovery Rates." (Resubmitted to Journal of Banking & Finance)

Abdolreza Nazemi, Jonas Rauch, and Frank J. Fabozzi, "Interpretable Machine Learning for Creditor Recovery Rates." (Resubmitted to Journal of Banking and Finance)

Sanghyeon Ba, Yongjae Lee, Woo Chang Kim, Jang Ho. Kim, and Frank J. Fabozzi, "Goal-based Investing With Goal Postponement: Multistage Stochastic Mixed-Integer Programming Approach." (Conditionally accepted at Annals of Operations Research)

Frank J. Fabozzi, Hasan Fallahgou, Vincentius Franstianto, and Grégoire Loeper, "Towards Explaining Deep Learning: Asymptotic Properties of ReLU FFN Sieve Estimators" (Revise and resubmit to Studies in Nonlinear Dynamics and Econometrics)

Junpyo Parka, Yoontae Hwanga, Jang Ho Kim, Yongjae Lee, and Frank J. Fabozzi, "Heterogeneous Trading Behaviors of Individual Investors: A Deep Clustering Approach" (Revise and resubmit to Finance Research Letters)

Abootaleb Shirvani, Jiexin Dai, and Frank J. Fabozzi "Rational Finance Approach to Behavioral Option Pricing" (Revise and resubmit Journal of Derivatives)

Abootaleb Shirvani, Svetlozar Rachev, and Frank J. Fabozzi. "A Rational Finance Explanation of the Stock Predictability Puzzle" (Revise and resubmit Review of Financial Economics)

Sergio Focardi and Frank J. Fabozzi, "Reconciling Circularity and Growth: The Model of Qualitative Economic Growth" (Revise and resubmit Journal of Economic Issues)

PUBLISHED PAPERS: 2020-2024

2023

Jang Ho Kim, Jiwoon Han, Taehyeon Kanga, and Frank J. Fabozzi "A Machine Learning Approach For Comparing The Largest Firm Effect." Emerging Markets Review Vol. 54, March 2023: 100995.

Vincenzo Russo and Frank J. Fabozzi, "Caplets/Floorlets with Backward-Looking Risk-Free Rates under the One- and Two-Factor Hull-White Models." Journal of Derivatives, Vol. 31, Issue 3, 2023, 96-110.

Vincenzo Russo and Frank J. Fabozzi, "Interest Rate Options with Backward-Looking Risk-Free Rates under the One- and Two-Factor Hull-White Models." Journal of Derivatives, Vol. 31, Issue 1, 2023, pp. 96-110.

Michele Leonardo Bianchi, Gian Luca Tassinari and Frank J. Fabozzi, "Fat and Heavy Tails in Asset Management." Journal of Portfolio Management, Vol. 49, Issue 7, 2023, pp. 236-263.

Jang Ho Kim, Woo Chang Kim, Yongjae Lee, Bong-Geun Choi, and Frank J. Fabozzi, "Robustness in Portfolio Optimization." Journal of Portfolio Management, Vol. 49, Issue 9, 2023, pp. 140-159.

Thomas R. Arnold, Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques Gordon, Youguo Liang, Greg MacKinnon, and Asieh Mansour, "Twenty Years of the Real Estate Special Issue: What Might the Next Twenty Years Bring?" Journal of Portfolio Management, Vol. 49, Issue 10, 2023, pp. 11-23.

2022

Yuan Hu, Abootaleb Shirvani, W. Brent Lindquist, Frank J. Fabozzi, and Svetlozar T. Rachev, "Market Complete Option Valuation using a Jarrow-Rudd Pricing Tree with Skewness and Kurtosis," Journal of Economic Dynamics and Control, Vol. 137, April 2022, 104345.

Munki Chung, Yongjae Lee, Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, "The Effects of Errors in Means, Variances, and Correlations on the Mean-Variance Framework." Quantitative Finance, Vol. 22, No. 10, 2022, pp. 1893-1903.

Abdolreza Nazemi, Friedrich Baumann, and Frank J. Fabozzi, "Intertemporal Defaulted Bond Recoveries Prediction via Machine Learning," European Journal of Operational Research, Vol. 297, Issue 3, March 2022, pp. 1162-1177.

Abdolreza Nazemi, Hani Rezazadeh, Frank J. Fabozzi, and Markus Hoechstotter, "Deep Learning for Modeling the Collection Rate for Third-Party Buyers of Defaulted Consumer Debt," International Journal of Forecasting, Vol. 38, Issue 1, January-March 2022, pp. 240-252.

Gueorgui S. Konstantinov and Frank J. Fabozzi, "Portfolio Volatility Spillover." International Journal of Theoretical and Applied Finance, Vol. 25, Nos. 4&5, 2022 2250019 (39 pages).

Jang Ho Kim, Yongjae Lee, Woo Chang Kim, and Frank J. Fabozzi, "Goal-Based Investing Based on Multi-Stage Robust Portfolio Optimization," Annals of Operations Research, Vol. 313, 2022, pp. 1141-1158.

Erdinc Akyildirim, Frank J. Fabozzi, Ahmet Goncu, and Ahmet Sensoy, "Statistical Arbitrage In Jump-Diffusion Models With Compound Poisson Processes," Annals of Operations Research, Vol. 313, 2022, pp. 1357-1371.

Frank J. Fabozzi, Sergio Focardi, Linda Ponta, Manon Rivoire, and Davide Mazza, "The Economic Theory of Qualitative Green

Growth," Structural Change and Economic Dynamics, Vol. 61, June 2022, pp. 242-254.

Gueorgui Konstantinoff and Frank J. Fabozzi, "The Geometry of the World of Currency Volatilities," Computational Economics, Vol. 60, Issue 1, 2022, pp. 125-145.

Stoyan V. Stoyanov, Svetlozar Rachev, Abootaleb Shirvani, and Frank J. Fabozzi, "Option Pricing in an Investment Risk-Return Setting," Applied Economics, Vol. 54, No. 4 (2022), pp. 1625-1638.

Glenn Schultz and Frank J. Fabozzi, "Rise of the Machines: Application of Machine Learning to Mortgage Prepayment Modeling," Journal of Fixed Income, Vol. 31, Issue 3, Winter 2022, pp. 6-19 (Lead article)

Glenn Schultz and Frank J. Fabozzi, "Primer on Agency MBS Specified Pools and their Convexity Profile," Journal of Fixed Income, Vol. 31, No. 4 (Spring 2022), pp. 33-49.

Glenn M. Schultz and Frank J. Fabozzi, "Servicer Influence on Mortgage Prepayments," Journal of Fixed Income, Vol. 32, No. 1, 2022, 91-97.

Frank J. Fabozzi, "Contributions of The Journal of Fixed Income to Fixed-Income Analytics." Journal of Fixed Income, Vol. 32, Issue 2, 2022, pp. 7-27.

Frank J. Fabozzi, "Contributions to The Journal of Fixed Income to MBS Analysis." Journal of Fixed Income, Vol. 32, Issue 2, 2022, pp. 28-52.

Stephen A. Gorman and Frank J. Fabozzi, "The Data Dilemma in Alternative Risk Premium: Why Is a Benchmark So Elusive?" Journal of Portfolio Management, Vol. 48, No. 5 (2022), pp. 219-265.

Stephen A. Gorman and Frank J. Fabozzi, "Workhorse or Trojan Horse? The Alternative Risk Premium Conundrum in Multi-Asset Portfolios," Journal of Portfolio Management, Vol. 48, No. 4 (2022), pp. 147-182.

Stephen A. Gorman and Frank J. Fabozzi, "Alternative Risk Premium Fund Analysis," Journal of Portfolio Management, Vol. 48, No. 7 (2022), pp. 195-207.

Seokkeun Ha and Frank J. Fabozzi, "Dual Momentum: Testing the Dual Momentum Strategy and Implications for Lifetime Allocations," Journal of Portfolio Management, Vol. 48, No. 4, 2022, pp. 282-302.

Frank J. Fabozzi, Diana Tunaru, and Radu Tunaru, "The Interconnectedness between Green Finance Indices and Other Important Financial Variables," Journal of Portfolio Management, Vol. 48, No. 10, 2022, pp. 60-70.

Sergio Focardi and Frank J. Fabozzi, "Why Should Asset Management Be Interested in New Economic Thinking?" Journal of Portfolio Management, Vol. 48, No. 10, 2022, pp. 276-295.

Frank J. Fabozzi and Francesco A. Fabozzi, "A Primer on Hedging with Stock Index Futures," Journal of Derivatives 2022, Vol. 29, No. 4, pp. 39-60.

Yosef Bonaparte, David Koslowsky, and Frank J. Fabozzi, "Understanding Oil Price Movement: Short versus Long Run Using the Leapfrog Model," Journal of Alternative Investments, Vol. 24, No. 4, Spring 2022, pp. 45-63.

Frank J. Fabozzi and Suprita Vohra, "Applications of FX Derivatives in Active Currency Risk Management," Journal of Derivatives 2022, Vol. 29, No. 4, pp 168-191.

Marielle de Jong and Frank J. Fabozzi, "Emerging Markets Debt Securities: A Literature Review," Journal of Portfolio Management 2022, Vol. 48 No. 8, pp. 113-126.

Joseph A. Cerniglia and Frank J. Fabozzi, "A Practitioner Perspective on Trading and the Implementation of Investment Strategies," Journal of Portfolio Management Vol. 48, No. 6, 2022, pp. 30-44.

Bijon Pani and Frank J. Fabozzi, "Finding Value Using Momentum," The Journal of Portfolio Management 2022, Vol. 48, No. 2, pp. 264-283

Frank J. Fabozzi, "Overview of Investing in Private Corporate Debt." Journal of Portfolio Management, Vol. 48, No. 9, 2022, pp. 221-238.

Seokkeun Ha and Frank J. Fabozzi, “A Lifetime Allocation with Human Capital: Implications for Target Date Fund.” Journal of Asset Management, Vol. 23, 2022, pp. 365-375.

2021

Frank J. Fabozzi, Sven Klingler, Pia Molgaard, and Mads Stenbo Nielsen, “Active Loan Trading,” Journal of Financial Intermediation, Vol. 46, April 2021, pp. 1-17.

Abootaleb Shirvani, Svetlozar T. Rachev, and Frank J. Fabozzi, “Multiple Subordinated Modeling of Asset Returns: Implications for Option Pricing,” Econometric Reviews, Vol. 43, No. 3, 2021, pp. 230-319.

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, “Sparse Factor Model Based on Trend Filtering,” Annals of Operations Research Special Issue, Vol. 306, 2021, pp. 321-342.

David Mascio, Frank J. Fabozzi, and J. Kenton Zumwalt, “Market Timing using Combined Forecasts and Machine Learning,” Journal of Forecasting, Volume 40, Issue 1 (January 2021), pp. 1-16 (lead article)

Fumin Zhu, Michele Leonardo Bianchi, Aaron Kim, Frank J Fabozzi, and Hengyu Wu, “Option Valuation for Lévy-GARCH Models: A Sequential Bayesian Learning Approach,” Studies in Nonlinear Dynamics and Econometrics, Vol. 25, No. 3, 2021, pp. 35-62.

Gueorgui Konstantinoff and Frank J. Fabozzi, “Towards a Dead End? EMU Bond Market Exposure and Manager Performance,” Journal of International Money and Finance, Vol. 116, September 2021, Article 102433.

Abootaleb Shirvani, Frank J. Fabozzi, Borjana Racheva-Iotova, and Svetlozar T. Rachev “Option Pricing with Greed and Fear Factor: The Rational Finance Approach,” Journal of Derivatives, Vol. 29, Issue 2, Winter 2021, pp. 77-119.

Gueorgui S. Konstantinov and Frank J. Fabozzi, “Carry Strategies and the U.S. Dollar Risk of U.S. and Global Bonds.” Journal of Fixed Income, Vol. 30, Issue 3, Winter 2021, pp. 26-46.

Lorenzo Reus and Frank J. Fabozzi, “Solving the Life-Cycle Consumption Problem with an Enhanced Robust Optimization Technique,” Computational Economics. Vol. 57, Issue 2, 2021, pp. 481-499.

Marielle De Jong and Frank J. Fabozzi, “From Ad Hoc Bond-Risk Measures To Variance-Covariance Forecasts,” Journal of Fixed Income, Vol. 30, Issue 4, Spring 2021, pp. 6-16.

Abootaleb Shirvani, Stoyan Stoyanov, Frank J. Fabozzi, and Svetlozar T. Rachev “Equity Premium Puzzle or Faulty Economic Modelling?” in Review of Quantitative Finance and Accounting, Vol. 56, 2021, pp. 1329-1342.

Jang Ho Kim, Yongjae Lee, Woo Chang Kim, and Frank J. Fabozzi “Mean–Variance Optimization for Asset Allocation,” Journal of Portfolio Management, Vol. 47, Issue 5, 2021, pp. 24-40.

Cerniglia, J. A., F. J. Fabozzi, and P. N. Kolm, “Factor Vulnerability,” Journal of Portfolio Management, Vol. 47, Issue 2, 2021, pp.

Diana Tunaru and Frank J Fabozzi, “Not Everyone is a Follower: The Behaviour of Interest Rate and Equity Markets within Major Economies Relative to the United States,” International Journal of Finance & Economics, Vol. 26, 2021, pp. 2335-2350.

Diana Tunaru, Francesco A. Fabozzi, and Frank J. Fabozzi, “Testing the Forecasting Ability of Multi-Factor Models on Non-US Interbank Rates,"” Journal of Fixed Income, Vol. 31, Issue 2, 2021, pp. 7-31.

Francesco A. Fabozzi, Joseph Simonian and Frank J. Fabozzi, “Risk Parity: The Democratization of Risk in Asset Allocation,” Journal of Portfolio Management, Vol. 47, Issue 5, 2021, pp. 41-50.

Frank J. Fabozzi, Peck Wah Ng, and Diana Tunaru, "The Impact of Corporate Social Responsibility On Corporate Financial Performance and Credit Ratings In Japan," Journal of Asset Management, Vol. 22, 2021, pp. 79-95.

Jang Ho Kim, Taehyeon Kang, Jaeyong Yu, and Frank J. Fabozzi, “Analyzing Markets with a Large Public Company: The Case of South Korea,” Journal of Portfolio Management, Vol. 47, Issue 7, 2021, pp. 162-171.

Yuan Hu, W. Brent Lindquist, and Frank J. Fabozzi, “Modelling Crypto Asset Price Dynamics, Optimal Crypto Portfolio, and

Crypto Option Valuation," Journal of Alternative Investments, Vol. 24, Issue 1, 2021, pp. 75-93.

Frank J. Fabozzi, Sergio Focardi, and Zenu Sharma, "Investment Management Post-Pandemic, Post Global Warming, Post Resource Depletion," Journal of Portfolio Management, Vol. 47, Issue 9, 2021, pp. 141-158.

Stephen A. Gorman and Frank J. Fabozzi, "The ABC's of the ARP: Understanding Alternative Risk Premium," Journal of Asset Management, Vol. 22, 2021, pp. 391-404.

Stephen A. Gorman and Frank J. Fabozzi, "The ABC's of the ARP: Academic Roots," Journal of Asset Management, Vol. 22, 2021, pp. 405-436.

Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques N. Gordon, Youguo Liang, Greg MacKinnon, and Asieh Mansour, "Resilient Real Estate," Journal of Portfolio Management, Vol. 47, Issue 10, 2021, pp. 11-24.

Yosef Bonaparte, Frank J. Fabozzi, and David Koslowsky, "Information Search Methods and Financial Decisions," Review of Financial Economics, Vol. 39, Issue 4, 2021, pp. 482-499.

<u>2020</u>
Frank J. Fabozzi, Robert Shiller, and Radu Tunaru, "Real Estate Derivatives: What Can Be Done to Tame Property Price Risk," Journal of Economic Perspectives, Vol. 34, No. 4 (2020), pp. 121-145.

Yuan Hu, Abootaleb Shirvani, Stoyan Stoyanov, Young Shin Kim, Frank J. Fabozzi, and Svetlozar T. Rachev, "Option Pricing In Markets With Informed Traders," International Journal of Theoretical and Applied Finance," Vol. 23, No. 6 (2020), pp. 1-32.

Frank Fabozzi, Iason Kynigakis, Ekaterini Panopoulou and Radu Tunaru, "Detecting Bubbles in the US and UK Real Estate Markets," Journal of Real Estate Finance and Economics, Vol. 60 (2020), pp. 469-513.

Yosef Bonaparte, Frank J. Fabozzi, and David Koslowsky, "Can Commodity Price Uncertainty Indexes be Improved by Capturing Media Information? The Case of Oil Price Uncertainty," Journal of Alternative Investments, Vol. 22, No. 4 (2020). pp. 41-58.

Yosef Bonaparte, Frank J. Fabozzi, and David Koslowsky, "Birth Order and Portfolio Choice," Applied Economics, Vol. 57, Issue 7, February 2020, pp. 694-709

Krasimir Milanov, Ognyan Kounchev, and Frank J. Fabozzi, "A Complete Model for Pricing CoCo Bonds," Journal of Fixed Income, Vol. 29, No. 3 (Winter 2020), pp. 53-67.

Vincenzo Russo, Rosella Giacometti, and Frank J. Fabozzi, "Closed-Form Solution for Defaultable Bond Options under a Two-Factor Gaussian Model for Risky Rates Modeling," Journal of Derivatives, Volume 28, Issue 2 (Winter 2020), pp. 88-103.

Abootaleb Shirvani, Yuan Hu, Svetlozar T. Rachev, and Frank J. Fabozzi, "Option Pricing with Mixed Lévy Subordinated Price Process and Implied Probability Weighting Function" Journal of Derivatives, Vol. 28, Issue 2, Winter 2020, pp. 47-58.

Joseph A. Cerniglia and Frank J. Fabozzi, "Selecting Computational Models For Asset Management: Financial Econometrics Versus Machine Learning – Is There A Conflict?" Journal of Portfolio Management, Vol. 47, No. 1 (November 2020), pp. 107-118.

Marielle de Jong and Frank J. Fabozzi, "The Market Risk of Corporate Bonds," Journal of Portfolio Management, Vol 24, No. 2 (Quantitative Special Issue 2020), pp. 92-105.

Sergio M. Focardi and Frank J. Fabozzi, "Climate Change and Asset Management," Journal of Portfolio Management, Vol. 46, No. 3 (Ethical Investing Special Issue 2020), pp. 95-107.

Sergio Focardi, Frank J. Fabozzi, and Davide Mazza, "Quantum Option Pricing and Quantum Finance," Journal of Derivatives, Vol. 28, No. 1 (2020), pp. 143-159.

Vincenz Russo, Valentina Lagasio, Marina Brogi, and Frank J. Fabozzi, "Application of the Merton Model to Estimate the Probability of Breach of Capital Requirements under Basel III," Annals of Finance, Vol. 16, Issue 1, 2020, 141-157.

Michael Imerman and Frank J Fabozzi "Cashing in on Innovation: A Taxonomy of FinTech," Journal of Asset Management. Vol. 21, Issue 3 (May 2020), pp. 167-177.

Harsh Parikh, Rama Malladi, and Frank J. Fabozzi, "Preparing for Higher Inflation: Portfolio Solutions Using U.S. Equities" Review of Financial Economics, Vol. 38, Issue 3 (July 2020), pp. 542-554.

Yuan Hu, Abootaleb Shirvani,W. Brent Lindquist,Frank J. Fabozzi, and Svetlozar T. Rachev, "Option Pricing Incorporating Factor Dynamics in Complete Markets," Journal of Risk and Financial Management (Specal Issue on "Mathematical and Empirical Finance," Vol. 13, No, 12, 2020.

Abootaleb Shirvani, Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "New Set of Financial Instruments" Frontiers in Applied Mathematics and Statistics, Mathematical Finance Section, November 26, 2020. https://doi.org/10.3389/fams.2020.606812

WORKING PAPERS

Frank J. Fabozzi, Robert J. Shiller, and Radu Tunaru, "On The Discount Rate Linking Pre-Paid Forward Prices To Spot House Prices In The Real-Estate Market"
Aaron Young Shin Kim, Frank J. Fabozzi, "Portfolio Optimization with Relative Tail Risk."

Abdolreza Nazemi, Seyedmostafa Zamanishandiz, Frank J. Fabozzi, and Andreas Geyer-Schulz, "Quantifying Sentiment with Google Trends in the Housing Market"

Abdolreza Nazemi, Friedrich Baumann, Melanie Schienle, and Frank J. Fabozzi, "High-Dimensional Macroeconomic Stress Testing of Corporate Recovery Rates"

Gurupdesh Pandher, Yosef Bonaparte, and Frank J. Fabozzi, "The Risk-Adjusted Performance of Convertible Venture Contracts."

Yosef Bonaparte and Frank J. Fabozzi, "Catching the FoMO Fever: A Look at Fear in Finance"

Frank J. Fabozzi, Marat Molyboga, and Vincenzo Russo, "The Great LIBOR Exodus: Analytical Implications and SOFR Transition Challenges"

Frank J. Fabozzi, Maria Cristina Recchioni, and Roberto Renò, "Fifty Years At The Interface Between Financial Modeling and Operations Research"

Frank J. Fabozzi, Ahmet K. Karagozoglu, and Bijon Pani, "Fundamental Trend Momentum"

BOOKS: 2020-2024

Frank J. Fabozzi and Francesco A. Fabozzi, *Bond Markets, Analysis, and Strategies*, MIT Press, 2021 (To be translated into Greek)

Gueorgui S Konstantinov, Frank J Fabozzi, and Joseph Simonian, *Quantitative Global Bond Portfolio Management*, World Scientific Press, 2023.

Pamela Peterson Drake, Frank J. Fabozzi, and Francesco A. Fabozzi, *Introduction to Finance: Financial Management and Investment Management* , World Scientific Press, 2022

Frank J. Fabozzi and Francesco A. Fabozzi, *Fixed Income Mathematics: Analytical and Statistical Techniques,* McGraw Hill Publishing, 2022, Fifth Edition.

Frank J. Fabozzi and Francesco A. Fabozzi, *Fundamentals of Institutional Asset Management*, World Scientific Press, 2021

Frank J. Fabozzi, Francesco A. Fabozzi, Marcos Lopez de Prado, and Stoyan Stoyanov, *Asset Management: Tools and Issues*, World Scientific Press. 2021.

Sergio Focardi and Frank J. Fabozzi, *The Theory of Economic Growth: A New Framework for Economic Growth Theory,* Nova Science Publishers, 2023.

Carmel de Nahlik and Frank J. Fabozzi, *Project Financing: Analyzing and Structuring Projects*, World Scientific Press, 2021.

Carmel de Nahlik and Frank J. Fabozzi, *Project Financing: Financial Instruments and Risk Managem*ent, World Scientific Press, 2021.

BOOKS IN PROGRESS

Frank J. Fabozzi, *Introduction to Fixed Income* to be published by MIT Press (Status: Completed and in copy editing stage)

Dessi Pachamanova, Frank J. Fabozzi, and Francesco A. Fabozzi, *Simulation, Optimization, and Machine Learning* to be published by MIT Press (Status: expected submission date March 2024).

Michael Imerman and Frank J. Fabozzi, *The Economics of FinTech* to be published by MIT Press (Manscript submitted and expected publication date is Spring 2025).

Stanley Kon and Frank J. Fabozzi, *Holistic Wealth Management* deciding on whether to self-publish

Frank J. Fabozzi, *The Credit Market* have not approached a publisher at this time

Frank J. Fabozzi, *Capital Markets* Revision of 5'th edition. Manuscript submitted and expected publication date is Spring 2025. The fifth edition will be translated into Greek.

PRE-2020 ARTICLES

Academic Finance and Economics Journals

Frank J. Fabozzi, Ahmet K. Karagozoglu, and Na Wang, "Effects of Spot Market Short-Sale Constraints on Index Futures Trading" Review of Finance, Vol. 21, Issue 5 (August 2017), pp. 1975-2005.

Jeffery E. Briley, Frank J. Fabozzi, and Christopher K. Ma, "Holiday Trading in Futures Markets," Journal of Finance (March 1994), pp. 307-324.

Daniel Coggin, Frank J. Fabozzi, and Shafiqur Rahman, "The Investment Performance of U.S. Equity Pension Fund Managers: An Empirical Investigation" Journal of Finance (July 1993), pp. 1039-1055. [Reprinted in Foundations of Pension Finance edited by Zvi Bodie and E. Phillip Davis, published by Edward Elgar Publishing Limited, 2003]

Frank J. Fabozzi, Michael G. Ferri, and Julia Tucker, "A Note on Unsuccessful Tender Offers and Stockholder Returns," Journal of Finance (December 1988), 1275-1284.

Frank J. Fabozzi, Eileen Moran and Christopher K. Ma, "Market Uncertainty and the Least Cost Offering Method of Public Utility Debt: A Note," Journal of Finance (September 1988), pp. 1025- 1034.

Frank J. Fabozzi and Uzi Yaari, "Valuation of Safe Harbor Tax Benefit Transfer Leases," Journal of Finance, May 1983, pp. 595-605.

Frank J. Fabozzi, and Jack C. Francis, "Mutual Fund Systematic Risk for Bull and Bear Markets: An Empirical Examination," Journal of Finance, Vol. 34, No. 2, 1979, pp. 1243 1250.

Frank J. Fabozzi and Jack C. Francis, "Stability Tests for Alphas and Betas over Bull and Bear Market Conditions," Journal of Finance, September 1977, pp. 1093-1099.

Abdolreza Nazemi and Frank J. Fabozzi, "Macroeconomic Variable Selection for Creditor Recovery Rates" Journal of Banking & Finance, Vol. 89, April 2018, pp. 14-25.

Sergio M. Focardi, Frank J. Fabozzi, and Ivan Mitov, "A New Approach to Statistical Arbitrage: Strategies Based on Dynamic Factor Models of Prices and their Performance," Journal of Banking & Finance, Vol. 65 (April 2016), pp. 134-155.

Xiaoping Zhou, Antonina V. Durfee, and Frank J. Fabozzi, "On Stability of Operational Risk Estimates by LDA: From Causes to Approaches," Journal of Banking & Finance, Vol 68 (July 2016), pp. 266-278.

Woo Chang Kim, Jang Ho Kim, and Frank J. Fabozzi, "Deciphering Robust Portfolios," Journal of Banking &Finance, Vol. 45, No. 1, August 2014, pp. 1-8. (lead article)

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "CVaR Sensitivity With Respect To Tail Thickness." Journal of Banking & Finance, Vol. 37 (2013), pp. 977-988.

Young Shin Kim, Svetlozar T. Rachev, Michele Leonardo Bianchi, Ivan Mitov, and Frank J. Fabozzi, “Time Series Analysis for Financial Market Meltdowns,” Journal of Banking &Finance, Vol. 35 (2011), pp. 1879-1891.

Young Shin Kim, Svetlozar T. Rachev, Michele Bianchi, and Frank J. Fabozzi, “Tempered Stable and Tempered Infinitely Divisible GARCH Models.” Journal of Banking & Finance. Vol. 34, No. 9 (2010), pp. 2096-2109.

Stoyan Stoyanov, Svetlozar Rachev, Sergio Ortobelli, and Frank J. Fabozzi, "Relative Deviation Metrics and the Problem of Strategy Replication," Journal of Banking & Finance, Vol. 32, No. 2 (February 2008), pp. 199-206.

Young Shin Kim, Svetlozar T. Rachev, Michele Leonardo Bianchi, and Frank J. Fabozzi, “Financial Market Models with Levy Processes and Time-Varying Volatility,” Journal of Banking & Finance, Vol. 32, No. 7 (July 2008), pp. 1363-1378.

Svetlozar T. Rachev, Teo Jaši, Stoyan Stoyanov, and Frank J. Fabozzi, “Momentum Strategies Using Reward-Risk Stock Selection Criteria.” Journal of Banking & Finance, Vol. 31, No. 8 (August 2007), pp. 2325-2346.

Ren-Raw Chen, Xiaolin Cheng, Frank J. Fabozzi and Bo Liu, "An Explicit, Multi-Factor Credit Default Swap Pricing Model with Correlated Factors.” Journal of Financial and Quantitative Analysis, Vol. 43, No. 1 (March 2008), pp. 123-160.

Frank J. Fabozzi and Thom Thurston, "State Taxes and Reserve Requirements as Major Determinants of Yield Spreads Among Money Market Instruments," Journal of Financial and Quantitative Analysis, (December 1986), pp. 427-436.

Frank J. Fabozzi and Richard R. West, "Negotiated Versus Competitive Underwritings of Public Utility Bonds: Just One More Time," Journal of Financial and Quantitative Analysis, September 1981, pp. 323-339.

Frank J. Fabozzi, Jack C. Francis and Cheng F. Lee, "Generalized Functional Form for Mutual Fund Returns," Journal of Financial and Quantitative Analysis, December 1980, pp. 1107-1120.

Jack C. Francis and Frank J. Fabozzi, "The Effects of Changing Macroeconomic Conditions on the Parameters of the Single-Index Market Model," Journal of Financial and Quantitative Analysis, Vol. 14, No. 2, 1979, pp. 351-356.

Frank J. Fabozzi and Jack C. Francis, "Beta as a Random Coefficient," Journal of Financial and Quantitative Analysis, March 1978, pp. 101-116.

Frank J. Fabozzi, Arturo Leccadito, and Radu S. Tunaru, “Extracting Market Information from Equity Options using Lévy Processes.” Journal of Economic Dynamics and Control, Vol. 38, January 2014, pp. 125-141.

Dashan Huang, Shu-Shang Zhu, Frank J. Fabozzi, and Masao Fukushima “Robust CVaR Approach to Portfolio Selection with Uncertain Exit Time.” Journal of Economic Dynamics and Control, Vol. 32, No. 2 (February 2008), pp. 594-623.

Jeroen Jansen, Sanjiv R. Das, and Frank J. Fabozzi, “Local Volatility and the Recovery Rate of Corporate Bonds,” Journal of Economic Dynamics and Control, 92 (July 2018), pp. 1-29 (lead article).

Frank J. Fabozzi and Robert Fonfeder, "The Impact of Earnings Under FASB 52 on Equity Returns," Financial Management (Autumn 1987).

Frank J. Fabozzi, "Does Listing on the AMEX Increase the Value of Equity?" Financial Management, Spring 1981, pp. 43-50.

Suprata Vohra and Frank J. Fabozzi, “Effectiveness of Developed and Emerging Market FX Options in Active Currency Risk Management,” Journal of International Money and Finance, Volume 96 (September 2019), pp. 130-146.

Frank J. Fabozzi and Keli Xiao, “The Timeline Estimation of Bubbles: The Case of Real Estate,” Real Estate Economics, Volume 47, No. 2, pp. 564-594.

Frank J. Fabozzi, Rosella Giacometti, and Naoshi Tsuchida, “Factor Decomposition of the Eurozone Sovereign CDS Spreads,” Journal of International Money and Finance, Vol. 65 (July 2016), pp. 1-23 (Lead article)

Edward Sun, Omid Rezania, Svetlozar T. Rachev, and Frank J. Fabozzi, “Analysis of the Intraday Effects of Economic Releases on the Currency Market.” Journal of International Money and Finance Vol. 30, Issue 4 (June 2011), pp. 692-707.

Sergio Ortobelli , Svetlozar Rachev, and Frank J. Fabozzi, “Risk Management and Dynamic Portfolio Selection with Stable Paretian Distributions.” Journal of Empirical Finance, Vol 17, Issue 2 (March 2010), pp. 195-211.

Dezhong Wang, Svetlozar T. Rachev, and Frank J. Fabozzi, “Pricing of Credit Default Index Swap Tranches with One-Factor Heavy-Tailed Copula Models.” Journal of Empirical Finance, 16 (2009), pp. 201-215

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, “Penalizing Variances for Higher Dependency on Factors,” Quantitative

Finance, Issue 4, Vol. 17 (2017), pp. 479-489 (lead article).

Hassan A. Fallahgou, Young S. Kim, and Frank J. Fabozzi, “Elliptical Tempered Stable Distribution,” Quantitative Finance, Vol. 16, No. 7 (2016), pp. 1069-1087.

Stoyan Valchev, Radu Tunaru, and Frank J. Fabozzi, “Multiperiod Conditional Valuation of Barrier Options with Incomplete Information,” Quantitative Finance, Vol. 15, Issue 7 (2015), pp. 1093-1102. (lead article)

Xiaoping Zhou Dmitry Malioutovb, Frank J. Fabozzi, and Svetlozar T. Rachev, “Smooth Monotone Covariance for Elliptical Distributions and Applications in Finance,” Quantitative Finance, Vol. 14, No. 9 (September 2014), pp. 1555-1571.

Xiaoping Zhou, Rosella Giacometti, Frank J. Fabozzi, and Ann H. Tucker, “Bayesian Estimation of Truncated Data with Applications to Operational Risk Measurement.” Quantitative Finance Vol. 14, No. 5 (2014), pp. 863-888.

Frank J. Fabozzi, Arturo Leccadito, and Radu S. Tunaru, “A New Method to Generate Approximation Algorithms for Financial Mathematics Applications,” Quantitative Finance Vol. 12, No. 10 (2012), pp. 1571-1583.

Ivan K. Mitov. Svetlozar T. Rachev, and Frank J. Fabozzi, “Approximation of Aggregate and Extremal Losses Within the Very Heavy Tails Framework,” Quantitative Finance, Vol. 10, No. 10 (2010), pp. 1153-1162.

Ren-Raw Chen and Frank J. Fabozzi, “Option Theory and the Design of Risk-Based Compensation System for Traders and Deal Makers.” Quantitative Finance, Vol. 10, No. 3 (March 2010), pp. 235-240.

Frank J. Fabozzi, Radu Tunaru, and George Albota, “Estimating Risk-Neutral Density with Parametric Models in Interest Rate Markets.” Quantitative Finance, Vol. 9, No. 1 (February 2009), pp. 55–70.

Frank J. Fabozzi, Sergio M. Focardi, and Caroline L. Jonas, “On the Challenges in Quantitative Equity Management.” Quantitative Finance, Vol. 8, Issue 7 (2008), pp. 649-655.

Rosella Giacometti, Marida I. Bertocchi, Svetlozar T. Rachev, and Frank J. Fabozzi, “Stable Distributions in the Black-Litterman Approach to Asset Allocation.” Quantitative Finance Vol. 7, No. 4 (August 2007), pp. 423-433. (The paper is reprinted as Chapter 1 in Quantitative Fund Management edited by M. Dempster, G. Pflug, and G. Mitra, published by Taylor & Francis Group in 2008).

Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas, “Trends in Quantitative Equity Management: Survey Results,” Quantitative Finance Volume 7, No. 2 (April 2007), pp. 115-122. (The results reported in this article were the subject of a feature story in CFA Institute Magazine by Susan Trammell, “Perpetual Motions: A New Study Looks at Trends in Equity Portfolio Modeling” January-February 2007, pp. 39-44. The paper is reprinted as Chapter 1 in Quantitative Fund Management edited by M. Dempster, G. Pflug, and G. Mitra, published by Taylor & Francis Group in 2008).

Frank J. Fabozzi and Radu Tunaru, “On Risk Management Problems Related to a Coherence Property,” Quantitative Finance, Vol. 6, No. 1 (February 2006), pp. 75-81.

Sergio Focardi and Frank J. Fabozzi, “A Methodology for Index Tracking Based on Time Series Clustering,” Quantitative Finance, Vol. 4 (August 2004), pp. 417-425.

Ahmet Sensoy, Frank J. Fabozzi, and Veysel Eraslanc, “Predictability Dynamics of Emerging Sovereign CDS Markets,” Economics Letters, Vol 161 (2017), pp. 5-9.

Svetlozar T. Rachev, Stefan Mittnik, Stoyan Stoyanov, and Frank J. Fabozzi, “Pricing Derivatives in Hermite Markets,” International Journal of Theoretical and Applied Finance, Vol. 22, No. 6 (2019), pp. 1-10.

Svetlozar T. Rachev, Stoyan V. Stoyanov, and Frank J. Fabozzi, “Financial Market With No Riskless (Safe) Asset,” International Journal of Theoretical and Applied Finance, Vol. 20, Issue 8, December 2017.

Michele Leonardo Bianchi, Gian Luca Tassinari, and Frank J. Fabozzi, “Riding with the Four Horsemen and the Multivariate Normal Tempered Stable Model,” International Journal of Theoretical and Applied Finance, Vol. 19, Issue 4 (June 2016), pp. 1-28.

Sergio Ortobelli, Haim Shalit, and Frank J. Fabozzi, “Portfolio Selection Problems Consistent with a Given Preference Ordering” International Journal of Theoretical and Applied Finance, Vol. 16, No. 5 (2013).

Sergio M. Focardi and Frank J. Fabozzi, “Factor Uniqueness in the S&P 500 Universe: Can Proprietary Factors Exist?” International Journal of Theoretical and Applied Finance, Vol. 16, No. 4 (2013).

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, “Metrization of Stochastic Dominance Rules.” International Journal of Theoretical and Applied Finance, Vol. 15, Issue 2 (March 2012).

Georgi K. Mitov, Svetlozar T. Rachev, Young Shin Kim, and Frank J. Fabozzi. "Barrier Option Pricing by Branching Processes." International Journal of Theoretical and Applied Finance, Vol. 12, No. 7 (2009), pp. 1055-1073.

Svetlozar T. Rachev, Sergio Ortobelli, Stoyan Stoyanov, Frank J. Fabozzi, and Almira Biglova, "Desirable Properties of an Ideal Risk Measure in Portfolio Theory." International Journal of Theoretical and Applied Finance, Vol. 11, No. 1 (February 2008), pp. 19-54.

Frank J. Fabozzi and Radu Tunaru, "On Some Inconsistencies in Modeling Credit Portfolio Products." International Journal of Theoretical and Applied Finance Vol. 10, No. 8 (2007) 1305–1321.

Sergio Ortobelli, Svetlozar T. Rachev, Stoyan Stoyanov, Frank J. Fabozzi, and Almira Biglova, "The Proper Use of Risk Measures in Portfolio Theory," International Journal of Theoretical and Applied Finance, Vol. 8, No. 8 (December 2005), pp. 1–27.

Andrew Kalotay, Deane Yang, and Frank J. Fabozzi, "An Option-Theoretic Prepayment Model for Mortgages and Mortgage-Backed Securities," International Journal of Theoretical and Applied Finance Vol. 7, No. 8 (December 2004), pp. 949-978. (In October 2008, Moody's Analytics announced that it added daily pricing on mortgage-backed securities using the model presented in this paper.)

Aaron Kim, Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "Multi-Purpose Binomial Model: Fitting all Moments to the Underlying Geometric Brownian Motion," Economics Letters, Vol. 145 (August 2016), pp. 225-229.

Woo Chang Kim, Frank J. Fabozzi, Patrick Cheridito, and Charles Fox, "Controlling Portfolio Skewness and Kurtosis without Directly Optimizing Third and Fourth Moments." Economics Letters, Vol. 122, Issue 2, February 2014, pp. 110-112.

Yosef Bonaparte and Frank J. Fabozzi, "Is Food Consumption a Good Proxy for Nondurable Consumption?" Economics Letters Vol. 111, No. 2 (May 2011), pp. 110-112.

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "Construction of Probability Metrics on Classes of Investors." Economics Letters 103 (2009), pp. 45–48.

Yongjae Lee, Do-gyun Kwon, Woo Chang Kim, and Frank J. Fabozzi, "An Alternative Approach for Portfolio Performance Evaluation: Enabling Fund Evaluation Relative to Peer Group via Malkiel's Monkey," Applied Economics, Vol. 50, No. 40 (2018), pp. 4318-4327.

Sergio Ortobelli Lozza, Wing-Keung Wong, Frank J. Fabozzi, and Martin Egozcue, "Diversification versus Optimal: Is There Really a Diversification Puzzle?" Applied Economics, Vol. 50, Issue 43 (2018), pp. 4671-4693.

Rama Malladi and Frank J. Fabozzi, "Skillful Hiding: Evaluating Hedge Fund Managers' Performance Based On What They Hide," Applied Economics, Vol. 49, Issue 7 (2017), pp. 664-676.

Yosef Bonaparte and Frank J. Fabozzi, "A Flexible Approach to Estimate The Equity Premium," Applied Economics, Vol 49, Issue 59 (2017), pp. 5940–5950.

Jimmie D. Goode, Young Shin Kim, and Frank J. Fabozzi, "Full vs Quasi MLE for ARMA-GARCH Models With Infinitely Divisible Innovations." Applied Economics, Vol. 47, Issue 48 (2015), pp. 5147-5158.

Andrew Chen, Frank J. Fabozzi, and Dashan Huang, "Optimal Corporate Strategy under Uncertainty." Applied Economics Vol. 45, Issue 20 (2013), pp. 2877-2882.

Yosef Bonaparte and Frank J. Fabozzi, "Household Search Choice: Theory and Evidence." Applied Economics Vol. 43, No. 26 (October 2011), pp. 3835-3847.

Jan S. Henneke, Svetlozar T. Rachev. Frank J. Fabozzi, and Metodi Nikolov, "MCMC-Based Estimation of Markov Switching ARMA-GARCH Models," Applied Economics, Vol. 43, Issue 3, 2011, pp. 259 – 271.

Sergio M. Focardi, Frank J. Fabozzi, and Davide Mazza, "Modeling Local Trends with Regime Shifting Models with Time-Varying Probabilities," International Review of Financial Analysis, 66 (2019), pp. 1-11.

Bala Arshanapalli, Frank J. Fabozzi, and William Nelson, "The Role of Jump Dynamics in the Risk-Return Relationship." International Review of Financial Analysis Vol. 29 (September 2013), pp. 212-218.

Andrew Sun, Michael Lachanski, and Frank J. Fabozzi, "Trade the Tweet: Social Media Text Mining and Sparse Matrix

Factorization for Stock Market Prediction," International Review of Financial Analysis, Vol 48, (December 2016), pp. 272-281.

Mohan Subbiah and Frank J. Fabozzi, "Hedge Fund Allocation: Evaluating Parametric and Nonparametric Forecasts Using Alternative Portfolio Construction Techniques," International Review of Financial Analysis, Vol. 45 (May 2016), pp. 189-201.

Woo Chang Kim, John M. Mulvey, Frank J. Fabozzi, and Jang Ho Kim, "Focusing on the Worst State for Robust Investing," International Review of Financial Analysis Vol. 39 (May 2015), pp. 19-31.

Tsvetelin S. Zaevski, Young Shin Kim, and Frank J. Fabozzi, "Option Pricing under Stochastic Volatility and Tempered Stable Lèvy Jumps." International Review of Financial Analysis, Vol. 31, January 2014, pp. 101-108.

Frank J. Fabozzi, Chun-Yip Fung, Kin Lam, and Wing-Keung Wong, "Market Overreaction and Underreaction: Tests of the Directional and Magnitude Effects" Applied Financial Economics Vol. 23, Issue 18 (2013), pp. 1469-1482.

Sven Klingler, Young Shim Kim, Svetlozar T. Rachev, and Frank J. Fabozzi, "Option Pricing with Time-Changed Lévy Processes" Applied Financial Economics Vol 23, No. 15 (August 2013), pp. 1231-1238.

Matthias Scherer, Svetlozar T. Rachev, Young Shin Kim, and Frank J. Fabozzi, "Approximation of Skewed and Leptokurtic Return Distributions," Applied Financial Economics Vol. 22, Issue 16 (2012), pp. 1305-1316.

Yosef Bonaparte and Frank J. Fabozzi, "Savings Selectivity Bias, Rational Expectations, and Stock Market Participation." Applied Financial Economics, Vol. 21, No. 1-3 (2011), pp. 119-130.

Jochen Papenbrock, Svetlozar T. Rachev, Markus Hoechstotter, and Frank J. Fabozzi, "Price Calibration and Hedging of Correlation Dependent Credit Derivatives using a Structural Model with α-Stable Distributions" Applied Financial Economics, Vol 19, Issue 17 (2009), pp. 1401-1416.

Frank J. Fabozzi, Borjana Racheva-Iotova, and Stoyan Stoyanov, "An Empirical Examination of the Return Distribution Characteristics of Agency Mortgage Pass-Through Securities," Applied Financial Economics, 16 (2006), pp. 1085–1094.

Bala Arshanapalli, Edmond d'Ouville, Frank J. Fabozzi, and Lorne Switzer "Macroeconomic News Effects on Conditional Volatilities in the Bond and Stock Markets," Applied Financial Economics, Vol 16, Issue 4, 2006, pp. 377-386.

Frank J. Fabozzi, Asjeet S. Lamba, Takeshi Nishikawa, Ramesh Rao, and K.C. Ma, "Does the Corporate Bond Market Overvalue Bonds of Sin Companies?" Finance Research Letters, Volume 28 (March 2019), pp. 165-175.

Young Shin Kim, Stoyan Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "Enhancing Binomial and Trinomial Equity Option Pricing Models," Finance Research Letters, Volume 28 (March 2019), pp. 185-190.

Jinal Patel, Vincenzo Russo, and Frank J. Fabozzi. "Using The Right Implied Volatility Quotes In Times of Low Interest Rates: An Empirical Analysis Across Different Currencies," Finance Research Letters, Vol. 25, June 2018, pp. 198-201.

Frank J. Fabozzi, Mike Nawas, and Dennis Vink, "Exploring Rating Shopping For European Triple A Senior Structured Finance Securities," Finance Research Letters, Vol 20 (2017), pp. 35-39.

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, "Portfolio Selection with Conservative Short-selling," Finance Research Letters Vol. 18 (2016), pp. 363-369.

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, "Composition of Robust Equity Portfolios," Finance Research Letters, Vol. 10, Issue 2, June 2013, pp. 72-81.

Frank J. Fabozzi, Xiaolin Cheng, and Ren-Raw Chen, "Exploring the Components of Credit Risk in Credit Default Swaps." Finance Research Letters, 4 (2007), pp. 10-18.

Bala Arshanapalli, Frank Fabozzi, and William Nelson, "The Value, Size, and Momentum Spread During Distressed Economic Periods," Finance Research Letters 3, 4 (December 2006), pp. 244-252.

Andrew Kalotay, Deane Yang, and Frank J. Fabozzi, "Optimal Mortgage Refinancing: Application of Bond Valuation Tools to Household Risk Management," Applied Financial Economics Letters Vol. 4, Issue 2 (2008), pp. 141-149. (The model presented in this paper is now used by the Funding Corporation which advises the five Federal Farm Credit Banks on optimal refinancing.)

Andrew Kalotay, Deane Yang, and Frank J. Fabozzi, "Refunding Efficiency: A Generalized Approach," Applied Financial Economics Letters Vo. 3 (2007), pp. 141-146.

Frank J. Fabozzi, Radu Tunaru, and Tony Wu, "Chinese Equity Market and the Efficient Frontier,"Applied Financial Economics Letters, Vol. 2, No. 6 (March 2006), pp. 87-94.

Yosef Bonaparte and Frank J. Fabozzi, "Estimating the Elasticity of Intertemporal Substitution Accounting for Stockholder-Specific Portfolio," Applied Economics Letters, Vol. 24, Issue 13 (2017), pp. 923-927.

Turan G. Bali, Nusret Cakici, and Frank J. Fabozzi, "The New Issues Puzzle: Evidence from non-U.S. Firms." Applied Economics Letters, Vol. 20, Issue 17 (2013), pp. 1586-1591.

Frank J. Fabozzi, Shih-Kuo Yeh, and Yi-Chen Wang, and Ren-Raw Chen, "An Empirical Analysis of the CDX Credit Index and its Tranches," Applied Economics Letters, Vol 16, Issue 14 (20090, pp. 1425-1431.

Frank J. Fabozzi, Robert J. Shiller, and Radu S. Tunaru, "Evolution of Real Estate Derivatives and their Pricing," Journal of Derivatives, Volume 26, No. 3 (Spring 2019), pp. 7-21. (Two articles in *The New York Times* covered this article: "Academics abolish negative equity —and profits from rising house prices" March 31, 2019 and "Homeowners are urged to hedge their bets" April 1, 2019.)

Emory E. Ruscus, Frank J. Fabozzi, and Glenn Schultz, "The Three-Factor Hedging Strategy for Mortgage Pass-Through Securities: Empirical Evidence," Journal of Fixed Income, Vol. 28, No. 3 (Winter 2019), pp. 55-67.

Romain Deguest, Frank Fabozzi, Lionel Martellini and Vincent Milhau, "Bond Portfolio Optimization in the Presence of Duration Constraints," Journal of Fixed Income, Vol. 28, No. 1, Summer 2018, pp. 6-26 (lead article).

Harsh Parikh and Frank J. Fabozzi, "The Cross-Sectional Dispersion and Volatility of Bond Returns and Manager Outperformance," Journal of Fixed Income, Vol. 27, No. 3 (Winter 2018), pp. 6-22.

Vincenzo Russo and Frank J. Fabozzi, "Pricing Coupon Bond Options and Swaptions under the Two-Factor Hull-White Model," Journal of Fixed Income, Vol. 27, No. 2 (Fall 2017), pp. 30-36.

Jeroen Jansen and Frank J. Fabozzi, "CDS Implied Credit Ratings," Journal of Fixed Income, Vol. 26, No. 4 (Spring 2017), pp. 25-52.

Vincenzo Russo and Frank J. Fabozzi, "Pricing Coupon Bond Options and Swaptions under the One-Factor Hull-White Model" Journal of Fixed Income, Vol. 25, No. 4 (Spring 2016), pp. 76-82.

Vincenzo Russo and Frank J. Fabozzi, "A One-Factor Shifted Squared Gaussian Model for Interest Rate Modeling." Journal of Fixed Income, Vol. 25, No. 3 (Winter 2016), pp. 36-45.

Naoshi Tsuchida, Rosella Giacometti, Frank J. Fabozzi, Young Shin Kim, and Robert Frey, "Time Series and Copula Dependency Analysis for Eurozone Sovereign Bond Returns," Journal of Fixed Income Vol. 24, No. 1 (2014), pp. 75-87.

Krasimir Milanov, O. Kounchev, Frank J. Fabozzi, Young Shin Kim, and Svetlozar T. Rachev "A Binomial-Tree Model for Convertible Bond Pricing," Journal of Fixed Income, Vol. 22, No. 3 (Winter 2013), pp. 79-94.

Dennis Vink and Frank J. Fabozzi, "Determinants of Primary Market Spreads on U.K. Residential Mortgage-Backed Securities and the Implications for Investor Reliance on Credit Ratings," Journal of Fixed Income Vol. 21, No. 2 (Winter 2012), pp. 7-14.

Frank J. Fabozzi and Yuewu Xu, "Higher-Order Durations with Respect to Inflation and Real Rates and Their Portfolio Management Applications." Journal of Fixed Income Vol. 21, No. 4 (Spring 2012), pp. 69-79

Ren-Raw Chen, Frank J. Fabozzi, and Ronald Sverdlove, "Corporate Credit Default Swap Liquidity and Its Implications for Corporate Bond Spreads." Journal of Fixed Income. Vol. 41, No.1 (February 2011), pp. 31-57.

Gerald W. Buetow, Jr., Frank J. Fabozzi, and Brian J. Henderson, "Monetary Policy and Interest Rate Factors." Journal of Fixed Income, Vol. 19, No. 2 (Fall 2009), pp. 63-70.

Daniel Newman, Frank J. Fabozzi, Douglas J. Lucas, and Laurie S. Goodman, "Empirical Evidence on CDO Performance." Journal of Fixed Income (Fall 2008), pp. 32-40.

Laurie S. Goodman, Daniel Newman, Douglas J. Lucas, and Frank J. Fabozzi, "Event of Default Provisions and the Valuation of ABS CDO Tranches," Journal of Fixed Income, Vol. 17, No. 3 (Winter 2007), pp. 85-89.

Ren-Raw Chen, Frank J. Fabozzi, Ging-Ging Pan, and Ronald Sverdlove, "Sources of Credit Risk: Evidence from Credit Default Swaps," Journal of Fixed Income (Winter 2006), pp. 7-21.

Anand Bhattacharya, Aryasomayajula Sekhar, and Frank J. Fabozzi, "Incorporating the Dynamic Link between Mortgage and Treasury Markets in Pricing and Hedging," Journal of Fixed Income (Fall 2006), pp. 39-45.

Frank J. Fabozzi, Lionel Martellini, and Philippe Priaulet, "Exploiting Predictability in the Time-Varying Shape of the Term

Structure of Interest Rates," Journal of Fixed Income (June 2005), pp. 40-53.

Douglas J. Lucas, Laurie S. Goodman, and Frank J. Fabozzi, "A Closer Look at Default Rates on Structured Finance Securities," Journal of Fixed Income (September 2004), pp. 44-53.

Gerald W. Buetow, Frank J. Fabozzi, and Bernd Hanke, "A Note on Commonly Used Interest Rate Risk Measures," Journal of Fixed Income (September 2003), pp. 46-54.

Gerald W. Buetow, Jr., Bernd Hanke, and Frank J. Fabozzi, "The Impact of Different Interest Rate Models on Effective Duration, Effective Convexity, and Option-Adjusted Spreads," Journal of Fixed Income (December 2001), pp. 41-53.

Frank J. Fabozzi, Jane Trippe Howe, Takashi Makabe and Toshihide Sudo, "Recent Evidence on the Distribution Patterns in Chapter 11 Reorganizations," Journal of Fixed Income (March 1993), pp. 6-23.

Rayner Cheung, Joseph C. Bencivenga, and Frank J. Fabozzi, "Original Issue High Yield Bonds: Total Returns and Historical Default Experience: 1977-1989," Journal of Fixed Income (September 1992), pp. 58-76.

Christoph Moller, Svetlozar Rachev, and Frank J. Fabozzi, "Balancing Energy Strategies in Electricity Portfolio Management." Energy Economics, Vol. 33, No. 1 (2011), pp. 2-11.

Dashan Huang, Baimin Yu, Frank J. Fabozzi, and Masao Fukushima, "CAViaR-based Forecast for Oil Price Risk," Energy Economics, Vol. 31, Issuer 4 (July 2009), pp. 511-518.

Frank J. Fabozzi and Keli Xiao, "Explosive Rent During Housing Market Exuberance," The Quarterly Review of Economics and Finance, Vol. 66 (November 2017), pp. 100-107.

Frank J. Fabozzi, Jack C. Francis and Cheng F. Lee, "Specification Error, Random Coefficient, and the Risk-Return Relationship," The Quarterly Review of Economics and Business, Spring 1982, pp. 23- 31.

Frank J. Fabozzi, Cheng-few Lee, and Rahman Shafiqur, "Errors-in-Variables, Functional Form, and Mutual Fund Returns," The Quarterly Review of Economics and Business (Winter 1991), pp. 24-35.

Frank J. Fabozzi and Jack C. Francis, "Industry Effects and the Determinants of Beta," Quarterly Review of Economics and Business, Autumn 1979, pp. 61-74.

Frank J. Fabozzi and Lawrence Shriffin, "Replacement Cost Accounting: Application to the Pharmaceutical Industry," Quarterly Review of Economics and Business (Special Issue on Current Value Accounting), Spring 1979, pp. 163-171.

Frank J. Fabozzi and Gregory LiCalzi, "Negotiated Versus Competitive Underwriting of Corporate Bonds: 1974-76," Quarterly Review of Economics and Business, Autumn 1978, pp. 109-117.

Stoyan V. Stoyanov, Lixia Loh, and Frank J. Fabozzi, "How Fat Are the Tails of Equity Market Indices?" International Journal of Finance and Economics, Vol. 22, Issue 3 (July 2017), pp. 181-200.

Nurset Cakici, Frank J. Fabozzi, and Sinan Tan, "Size, Value, and Momentum in Emerging Market Stock Returns." Emerging Markets Review Vol. 16, September 2013, pp. 46-65. (Received notification that this article was one of the five most highly cited articles published by this journal during 2014, 2015 and up until June 2016)

Frank J. Fabozzi, Robert Shiller, and Radu Tunaru, "A Pricing Framework for Real Estate Derivatives." European Financial Management Vol. 18, No. 5 (2012), pp. 762-789. (Received Best Research paper award at the 10th Research Conference Campus for Finance, that is held annually at WHU Otto Beisheim School of Management, Vallendar, Germany)

Frank J. Fabozzi, Robert Shiller, and Radu Tunaru, "Property Derivatives for Managing European Real-Estate Risk." European Financial Management, Vol. 16, No. 1 (January 2010), pp. 8-26. (Listed on SSRN's Top Ten download list for Real Estate. Listed on SSRN's Top Ten download list for Finance Research Centers Papers. Listed on SSRN's Top Ten download list for ERN: Urban Markets (Topic) and Urban Economics & Regional Studies. Listed on SSRN's Top Ten download list for European Finance.) Winner of the EFM 2010 Best Paper Award.

Wei Sun, Svetlozar T. Rachev, and Frank J. Fabozzi, "A New Approach for Using Levy Processes for Determining High-Frequency Value at Risk Predictions," European Financial Management, Vol. 15, No 9. 2 (2009), pp. 340-361.

Frank J. Fabozzi, Omar Masood, and Radu Tunaru, "Discrete Variable Chain Graphical Modeling for Assessing the Effects of Fund Manager Characteristics on Incentives Satisfaction and Size of Returns," European Journal of Finance, Vol. 13, No. 3 (April 2007), pp. 269-282.

Frank J. Fabozzi and Dennis Vink, "The Information Content of Three Credit Ratings: The Case of European Residential Mortgage-Backed Securities," European Journal of Finance Vol. 21, Issue 3 (2015), pp. 172-194. (Lead article)

Frank J. Fabozzi and Dennis Vink, "Looking Beyond Credit Ratings: Factors Investors Consider In Pricing European Asset-

Backed Securities," European Financial Management Vol. 18, No.4 (2012), pp. 515-542. (Lead article) [Earlier version "Non-US Asset-Backed Securities: Spread Determinants and Over-Reliance on Credit Ratings" listed on SSRN's Top Ten download list for European Finance.]

Andrew Chen, Frank J. Fabozzi, and Dashan Huang, "Portfolio Revision under Mean-Variance and Mean-CVaR with Transaction Costs." Review of Quantitative Finance and Accounting, Vol. 39, No. 4 (2012), pp. 509-526.

Frank J. Fabozzi, K.C. Chen, K. C. Ma, and Jessica West, "In Search of Cash Flow Pricing." Journal of Financial Research. Vol. 38, No. 4 (Winter 2015). pp. 511-527.

Frank J. Fabozzi, "Measuring and Explaining Pension System Risk," Journal of Pension Economics and Finance, Vol. 14, Special Issue 2 (April 2015), pp. 161-171.

Ronald J. Ryan and Frank J. Fabozzi, "Liability Index Fund: The Liability Beta Portfolio," Journal of Financial Transformation Vol 33 (2011), pp. 29-33.

Sergio M. Focardi and Frank J. Fabozzi, "The Reasonable Effectiveness of Mathematics in Economics," The American Economist, Vol. 49 (Spring 2010), pp. 3-15.

Frank J. Fabozzi, Ren-Raw Chen, Shing-yang Hu, and Ging-Ging Pan, "Tests of the Performance of Structural Models in Bankruptcy Prediction." Journal of Credit Risk, Vol. 6, No. 2 (Summer 2010).

Michael J. Grebeck, Svetlozar T. Rachev, and Frank J. Fabozzi, "Stochastic Programming and Stable Distributions in Asset Liability Management." Journal of Risk, Vol. 12, No. 2 (Winter 2009/2010), pp. 1-19.

Wei Sun, Svetlozar T. Rachev, Frank J. Fabozzi, and Petko Kalev, "A New Approach to Modeling Co-movement of International Equity Markets: Evidence of Unconditional Copula-Based Simulation of Tail Dependence." Empirical Economics, Vol. 36, No. 1 (February 2009), pp. 201-229.

Wei Sun, Svetlozar T. Rachev, Frank J. Fabozzi, and Petko Kalev, "Fractals in Trade Duration: Capturing Long-Range Dependence and Heavy Tailedness in Modeling Trade Duration," Annals of Finance, Vol. 4, No. 2 (March 2008), pp. 217-241

Wei Sun, Svetlozar T. Rachev, and Frank J. Fabozzi, "Fractal or I.I.D.: Evidence of Long-Range Dependence and Heavy Tailedness from Modeling German Equity Market Volatility," Journal of Economics and Business, Vol. 59, No. 6 (November-December 2007), pp. 575-595.

Svetlozar T. Rachev, Stoyan V. Stoyanov, Chufang Wu, and Frank J. Fabozzi, "Empirical Analyses of Industry Stock Index Return Distributions for the Taiwan Stock Exchange" Annals of Economics and Finance, Vol. 8, No. 1 (May 2007), pp. 21-31.

Wesley Phoa, Sergio M. Focardi, and Frank J. Fabozzi, "How Do Conflicting Theories about Financial Markets Coexist?" Journal of Post Keynesian Economics, Vol 29, No. 3 (Spring 2007), pp. 365-392.

Sergio Focardi and Frank J. Fabozzi, "Contagion Modeling in Market and Credit Risk: Does it Add Value?" Risk Letters Vol. 1, No. 2 (December 2005).

Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas, "Market Experience with Modeling for Defined Benefit Pension Funds: Evidence from Four Countries," Journal of Pension Economics and Finance (November 2005), pp. 313-327. (Paper subject of an article in the December 20, 2004 issue of the Financial Times.)

Bala G. Arshanapalli, Frank J. Fabozzi, Lorne N. Switzer, and Guillaume Gosselin, "New Evidence on the Impact of Convertible Bond Issues in the U.S.," Finance Letters, Vol. 3, No. 3 (June 2005).

Petter N. Kolm, Frank J. Fabozzi, and Sergio M. Focardi, "Financial Modeling of Transaction and Trading Costs: Overview and Practice," Finance Letters Vol. 3, Issue 1 (February 2005, Special Issue on Financial Modeling of the Equity Markets).

Frank J. Fabozzi, Sergio M. Focardi, and Petter N. Kolm, "Introduction," Finance Letters Vol. 3, Issue 1 (February 2005, Special Issue on Financial Modeling of the Equity Markets).

Sergio Focardi and Frank J. Fabozzi, "A Percolation Approach to Modeling Credit Loss Distribution under Contagion," Journal of Risk, Vol. 7, No. 1 (Fall 2004), pp. 75-94.

Frank J. Fabozzi, Radu Tunaru, and Tony Wu, "Modeling Volatility for the Chinese Equity Markets," Annals of Economics and Finance (May 2004), pp. 79-92.

Sergio Focardi and Frank J. Fabozzi, "Clustering Economic and Financial Time Series: Exploring the Existence of Stable Correlation Conditions," Finance Letters , 2004, Vol. 2, No 3, pp. 1-9.

Teo Jaši, Almira Biglova, Svetlozar Rachev, and Frank J. Fabozzi, “Profitability of Momentum Strategies: Application of Novel Risk/Return Ratio Stock Selection Criteria,” Investment Management and Financial Innovations, No. 4, 2004, pp. 47-61.

Sergio M. Focardi and Frank J. Fabozzi, “Fat Tails, Scaling, and Stable Laws: A Critical Look at Modeling Extremal Events in Financial Phenomena,” Journal of Risk Finance (Fall 2003), pp. 5-26.

Bruce M. Collins and Frank J. Fabozzi, “Equity Manager Selection: Methodology and Performance,” Review of Quantitative Finance and Accounting, Volume 15 (July 2000), pp. 81-98.

Christopher K. Ma, David A. Lindsley, and Frank J. Fabozzi, "Overreaction, Rational Expectations, and the Relationship Between Security Prices and Trading Volume," Research in Finance, Vol. 10 (1992), pp. 83-98.

Christopher Coyne, Frank J. Fabozzi, and Uzi Yaari, "How Taxes Transform Corporate Acquisitions into Asset Arbitrage," Research in Finance, Vol. 10 (1992), pp. 173-204.

Frank J. Fabozzi, Shmuel Hauser and Uzi Yaari, "Early Exercise of Foreign Currency Options: Determinants of American Premium and the Critical Exchange Rate" Advances in Futures and Options Research, Vol. 4 (1990), pp. 219-236.

Christopher Coyne, Frank J. Fabozzi, and Uzi Yaari, "Taxation of Capital Gains with Deferred Realization," *National Tax Journal* (December 1989), pp. 475-486. (Also: A Reply in the March 1991 issue.)

Jongmoo Jay Choi, Frank J. Fabozzi, and Uzi Yaari, "Optimum Corporate Leverage with Risky Debt: A Demand Approach," Journal of Financial Research (Summer 1989).

Frank J. Fabozzi and Christopher K. Ma, "The Over-the-Counter Market and New York Stock Exchange Trading Halts," The Financial Review (November 1988), pp. 427-437.

Uzi Yaari and Frank J. Fabozzi, "Why IRA and Keogh Plans Should Avoid Growth Stocks," Journal of Financial Research, Fall 1985, pp. 203-216.

Frank J. Fabozzi, Arabinda Ghosh, and Peter Kislowski, "Market Power as a Determinant of Systematic Risk: Empirical Evidence," Review of Business and Economic Research, Spring 1986, pp. 61-70.

Frank J. Fabozzi, Robert Fonfeder, and Patrick Casabona, "The Expanded Disclosure of Quarterly Information and Annual Stock Prices: An Analysis of SEC's ASR No. 177," Review of Business and Economic Research, Fall 1985, pp. 47-57.

Robert Fonfeder and Frank J. Fabozzi, "Interim Review and the Quality of Interim Report Numbers," Review of Business and Economic Research (Spring 1984), pp. 24-34.

Frank J. Fabozzi, Robert Fonfeder and Patrick Casabona, "An Empirical Examination of the Impact of Limited Review on Equity Prices," Journal of Business Finance and Accounting, Spring 1983, pp. 127- 138.

Jack Clark Francis, Harold M. Hastings, and Frank J. Fabozzi, "Bankruptcy as a Mathematical Catastrophe," Research in Finance, Vol. 4. (1983), pp. 63-89.

Frank J. Fabozzi, "A Note on the Association between Systematic Risk and Common Stock and Bond Rating Classifications," Journal of Economics and Business, April 1982, pp. 159-164.

Jack C. Francis and Frank J. Fabozzi, "Stability of Mutual Fund Systematic Risk Statistics," Journal of Business Research, 1980, pp. 263-275.

Frank J. Fabozzi and Jack C. Francis, "Heteroscedasticity in the Single Index Market Model," Journal of Economics and Business, Spring/Summer 1980, pp. 243-248.

Frank J. Fabozzi and Robert Fonfeder, "Corporate Tax Rates in an Inflationary Environment: 1976 and 1977," Business Economics, January 1981, pp. 55-58.

Frank J. Fabozzi, "Determinants of Bid-Ask Spreads for Over-the-Counter Stocks," Journal of Economics and Business, Fall 1979, pp. 56-65.

Frank J. Fabozzi and Robert Hershkoff, "The Effect of the Decision to List on a Stock's Systematic Risk," Review of Business and Economic Research, Spring 1979, pp. 77-82.

Frank J. Fabozzi "A Note on the Information Content of Large Stock Distributions," Review of Business and Economic Research, Winter 1979-80, pp. 87-93.

Frank J. Fabozzi and Stephen Feldman, "A Note on the Discriminatory Effects of Monetary Policy and the Use of Trade Credit," The American Economist, Spring 1977, pp. 70-71.

Frank J. Fabozzi "The Association Between Common Stock Systematic Risk and Common Stock Rankings," The Review of Business and Economic Research, Spring 1977, pp. 66-71.

Joseph K. Tucker and Frank J. Fabozzi, "The Brazilian Stock Exchange from Origin to the Entry of Foreign Capital," The Developing Economies, March 1977, pp. 92-108.

Frank J. Fabozzi and Sal Trovato, "The Use of Quantitative Techniques in Commercial Banks," Journal of Bank Research, Summer 1976, pp. 173-178. (Reprinted as Chapter 2 in Management Science in Banking edited by Kalman J. Cohen and Stephen E. Gibson, published by Warren, Gorham and Lamont, 1978).

Damodar Gujarati and Frank J. Fabozzi, "Partial Elasticities of Factor Substitution Based on the CES Production Function: Some Empirical Evidence," Bulletin of Economic Research, May 1972, pp. 3-12.

Derivatives Journals

Young Shin Kim, Stoyan Stoyanov, Svetlozar Rachev, and Frank J. Fabozzi, "Another Look at the Ho-Lee Bond Option Pricing Model," Journal of Derivatives, Vol. 25, No. 4 (June 2018), pp. 48-53.

Vincenzo Russo and Frank J. Fabozzi, "Calibrating Short Interest Rate Models in a Negative Rate Environment," Journal of Derivatives, Vol 24, Issue 4 (2017), pp. 80-92.

Mengfei Zhang and Frank J. Fabozzi, "On the Estimation of Beta Parameter in SABR Model: The Role of Hedging in Determining the Beta Parameter," The Journal of Derivatives Vol. 24, No.1 Fall 2016, pp. 48-57

Yang Yifan, Frank F. Fabozzi, and Michele Leonardo Bianchi, "Stochastic Alpha-Beta-Rho Hedging For Foreign Exchange Options: Is It Worth The Effort?" Journal of Derivatives, Vol. 23, No. 2 (Winter 2015), pp. 76-89.

Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas, "High-Frequency Trading: Methodologies and Market Impact," Review of Futures Market, Vol. 19 (Special Issue) (2011), pp.7-38.

Young Shin Kim, Frank J. Fabozzi, Zuodong Lin, and Svetlozar T. Rachev, "Option Pricing and Hedging under a Stochastic Volatility Lévy Process Model." Review of Derivatives Research Vol. 15, No. 1 (2012), pp. 81-97.

Statistics and Econometric Journals

Vygantas Paulauskas, Svetlozar Rachev, and Frank J. Fabozzi, "Comment on 'Weak Convergence to a Matrix Stochastic Integral with Stable Processes'." Econometric Theory 27 (2011), pp. 907-911.

Sebastian Kring, Svetlozar T. Rachev, Markus Hoechstotter, Frank J. Fabozzi, and Michele Bianchi, "Multi-Tail Elliptical Distributions." The Econometrics Journal, Vol. 12, Issue 2 (July 2009), pp. 272-291.

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "Computational Aspects of Risk Estimation in Volatile Markets: Survey," Studies in Nonlinear Dynamics and Econometrics, Vol. 17, Issue 1 (February 2013), pp. 103-120.

Alexander Beck, Aaron Kim, Svetlozar Rachev, Michael Feindt, and Frank J. Fabozzi, "Empirical Analysis of ARMA-GARCH Models In Market Risk Estimation On High-Frequency U.S. Data," Studies in Nonlinear Dynamics and Econometrics, Vol. 17, Issue 2 (April 2013), pp. 167-177.

Dashan Huang, Baimin Yu, Zu Lu, Sergio Focardi, Frank J. Fabozzi, and Masao Fukushima, "Index-Exciting CAViaR: A New Empirical Time-Varying Risk Model." Studies in Nonlinear Dynamics and Econometrics, Vol. 14, No. 2 (2010), Article 1.

Wei Sun, Svetlozar T. Rachev, Stoyan V. Stoyanov, and Frank J. Fabozzi, "Multivariate Skewed Student's t Copula in the Analysis of Nonlinear and Asymmetric Dependence in the German Equity Market," Studies in Nonlinear Dynamics and Econometrics, Vol 8, No. 2 (May 2008), Article 3. (http://www.bepress.com/snde/vol12/iss2/art3)

Young Shin Kim, Svetlozar T. Rachev, Michele Bianchi, and Frank J. Fabozzi, "Computing VaR and AVaR in Infinitely Divisible Distributions." Probability and Mathematical Statistics Vol. 30 (2010), pp. 223-245 (Prior to publication: Notified on 3/23/2011 that paper was listed on SSRN's Top Ten Download list for ESSM Specific Distributions (Topic))

Sergio Ortobelli , Svetlozar Rachev, Haim Shalit, and Frank J. Fabozzi, "Orderings and Risk Probability Functionals in Portfolio Theory," Probability and Mathematical Statistics, Vol. 28, No. 2 (2008), pp. 203-234.

Markus Hoechstoetter, Svetlozar Rachev, and Frank J. Fabozzi, "Distributional Analysis of the Stocks Comprising the DAX 30," Probability and Mathematical Statistics, Vol. 25, No. 2 (2005), pp. 363-383.

Michele Leonardo Bianchi, Svetlozar T. Rachev, and Frank J. Fabozzi, "Tempered Stable Ornstein-Uhlenbeck Processes: A Practical View," Communications in Statistics – Simulation and Computation, Vol. 46, No. 1, 2017, pp. 423-445.

Hassan Fallahgoul, S. M. Hashemiparast, Frank J. Fabozzi, and Lev Klebanov, "Analytical-Numeric Formulas for the PDF of Multivariate Stable and Geo-Stable Distributions," Journal of Statistical Theory and Practice, Vol. 8, Issue 2 (March 2014), pp. 260-282.

Michele Leonardo Bianchi and Frank J. Fabozzi, "Discussion of `On Simulation and Properties of the Stable Law' by Devroye and James," Statistical Methods and Applications, Vol. 23, Issue No. 3 (August 2014), pp. 353-357.

Hassan Fallahgoul, S. M. Hashemiparast, Young Shin Kim, Svetlozar T. Rachev, and Frank J. Fabozzi, "Approximation of the Stable and Geometric Stable Distributions." Journal of Statistical and Econometric Methods Vol 1, No. 3 (2012), pp. 97-123.

Michele Bianchi, Svetlozar T. Rachev, Young Shim Kim, and Frank J. Fabozzi,"Tempered Infinitely Divisible Distributions and Processes." SIAM: Theory of Probability and its Applications, Vol. 55, No. 1 (2010), pp. 59-86.

Frank J. Fabozzi, Baldev Raj, and Hrishikesh D. Vinod, "The Stability of the Systematic Risk of Individual Stocks: An Application of Ridge Regression," Communications in Statistics, 13 (2), 1984, pp. 151-161.

Svetlozar T., Rachev, Stoyan Stoyanov, and Frank J. Fabozzi, "Probability Metrics with Applications in Finance," Journal of Statistical Theory and Practice Vol. 2, No. 2 (June 2008), pp. 253-277.

Yang Yifan, Frank F. Fabozzi, and Michele Leonardo Bianchi, "Bilateral Counterparty Risk Valuation Adjustment with Wrong Way Risk on Collateralized Commodity Counterparty" Journal of Financial Engineering Vol. 2, No. 1 (2015) 1550001 (31 pages).

Operations Research, Computational Economics, and Forecasting Journals

John Mulvey, Koray Simsek, Zhoujuan Zhang, Frank J. Fabozzi, and Bill Pauling, "Assisting Underfunded U.S. Pension Plans." Operations Research, Vol. 56 (September-October 2008), pp. 1066-1078.

Abdolreza Nazemi, Konstantin Heidenreich, and Frank J. Fabozzi, "Improving Corporate Recovery Rate Prediction Using Multi-Factor Support Vector Regressions," European Journal of Operational Research, Vol. 271, Issue 2 (December 2018), pp. 664-675.

Frank J. Fabozzi, Tommaso Paletta, Silvia Stanescu, and Radu Tunaru, "An Improved Method Least Squares Monte Carlo Valuation Method Based on Heteroscedasticity" European Journal of Operational Research, Vol. 263 (2017) 698–706.

Abdolreza Nazemi, Farnoosh Fatemipour, Konstantin Heidenreich, and Frank J. Fabozzi, "Fuzzy Decision Fusion Approach for Loss-Given-Default Modeling," European Journal of Operational Research, Vol. 262, Issue 2, (October 2017), pp. 780–791.

Frank J. Fabozzi, Tommaso Paletta, Silvia Stanescu, and Radu Tunaru, "An Improved Method for Pricing and Hedging Long Dated American Options," European Journal of Operational Research, Vol. 254, Issue 2 (October 2016), pp. 656-666

Woo Chang Kim, Jang Ho Kim, and Frank J. Fabozzi, "Robust Portfolios that Do Not Tilt Factor Exposure." European Journal of Operational Research, Vol. 234 (April 2014), pp. 411-421.

Petter K. Kolm, Reha Tütüncu, and Frank J. Fabozzi, "60 Years of Portfolio Optimization: Practical Challenges and Current Trends." European Journal of Operational Research, Vol. 234 (April 2014), pp. 356-371.

Dashan Huang, Shu-Shang Zhu, Frank J. Fabozzi, and Masao Fukushima, "Relative Robust CVaR in Portfolio Management." European Journal of Operational Research, Vo. 203, Issue 1 (2010), pp. 185-194.

Dashan Huang, Yoshitaka Kai, Frank J. Fabozzi, and Masao Fukushima, "An Optimal Design of Collateralized Mortgage Obligation with PAC-Companion Structure Using Dynamic Cash Reserve," European Journal of Operational Research, Vol. 177, No. 2 (March 2007), pp. 1134-1152.

Frank J. Fabozzi and Alfred Bachner, "Mathematical Programming Models to Determine Civil Service Salaries," European Journal of Operational Research, Vol. 3, 1979, pp. 190-198.

Jang Ho Kim, Woo Chang Ho, and Frank J. Fabozzi, "Recent Advancements in Robust Optimization for Investment Management," Annals of Operations Research, Vol. 266 (June 2018), pp. 183-198.

Jang Ho Kim, Woo Chang Kim, Do-gyun Kwon, and Frank J. Fabozzi, “Robust Equity Portfolio Performance,” Annals of Operations Research, Vol. 266 (June 2018), pp. 293-312.

Vincenzo Russo, Rosella Giacometti, and Frank J. Fabozzi, “Market Implied Volatilities for Defaultable Bonds,” Annals of Operations Research, Volume 275, Issue 2 (April 2019), pp. 669-683.

Young Shin Kim, Rosella Giacometti, Svetlozar T. Rachev, Frank J. Fabozzi, and Domenico Mignacca, “Measuring Financial Risk and Portfolio Optimization with a Non-Gaussian Multivariate Model.” Annals of Operations Research, Vol. 201, No. 1 (2012), pp. 325-343.

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, “Sensitivity of Portfolio VaR and CVaR to Portfolio Return Characteristics,” Annals of Operations Research, Vol. 205 Issue 1 (May 2013), pp. 169-187.

Woo Chang Kim, So Hyoung Ahn, Jang Ho Kim, and Frank J. Fabozzi, “What Do Robust Equity Portfolio Models Really Do?” Annals of Operations Research Vol. 205, Issue 1 (May 2013), pp. 141-168.

Stoyan V. Stoyanov, Sveltozar T. Rachev, Borjana Racheva-Iotova, and Frank J. Fabozzi, “Stochastic Models for Risk Estimation in Volatile Markets: A Survey.” Annals of Operations Research Vol. 176, No. 1 (April 2010), pp. 293-309.

Frank J. Fabozzi, Dashan Huang, and Guofu Zhou, “Robust Portfolios: Some Recent Contributions from Operations Research and Finance.” Annals of Operations Research Vol. 176, No. 1 (April 2010), pp. 191-220.

David Veredas, Hassan A. Fallahgoul, Frank J. Fabozzi, “Quantile-Based Inference For Tempered Stable Distributions,” Computational Economics, Volume 53, Issue 1 (January 2019), pp. 51-83.

Hasan A. Fallahgoul, Young S. Kim, Frank J. Fabozzi, and Jiho Park, “Quanto Options In the Presence of Stylized Facts About Returns,” Computational Economics, Volume 53, Issue 3 (March 2019), pp. 1279-1308.

Michele Leonardo Bianchi, Frank J. Fabozzi, and Svetlozar T. Rachev “Calibrating the Italian Smile with Time-Varying Volatility and Heavy-Tailed Models.” Computational Economics, Vol. 51 (2018): 339-378 (lead article).

Michele Leonardo Bianchi and Frank J. Fabozzi, “Investigating the Performance of Non-Gaussian Stochastic Intensity Models in the Calibration of Credit Default Swap Spreads,” Computational Economics, Vol 46 (2015), pp. 243–273.

David Mascio and Frank J. Fabozzi, "Sentiment Indices and their Forecasting Ability." Journal of Forecasting, Volume 38 (2019), pp. 257-276 (lead article).

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, “Recent Developments in Robust Portfolios with A Worst-Case Approach” Journal of Optimization Theory and Applications, Vol. 161, Issue 1 (April 2014), pp. 103-121.

Sergio Focardi and Frank J. Fabozzi, “Black Swans and White Eagles: On Mathematics and Finance.” Mathematical Methods of Operations Research, Special issue on Studies in Mathematical and Empirical Finance, Vol. 69, No. 3 (July 2009), pp. 379-394.

Dashan Huang, Frank J. Fabozzi, and Masao Fukushima “Robust Portfolio Selection with Uncertain Exit Time Using Worst-Case VaR Strategy.” Operations Research Letters, Vol. 35, No. 5 (September 2007), pp. 627-635.

Frank J. Fabozzi, "A Portfolio Approach to Capital Budgeting: An Application to the Expansion to Additional Product Lines," Journal of the Operational Research Society, Vol. 29, No. 3, 1978, pp. 245-249.

Frank J. Fabozzi "The Use of Operational Research Techniques for Capital Budgeting Decisions," Journal of the Operational Research Society, Vol. 29, No. 1 (1978), pp. 39-42.

Frank J. Fabozzi and Richard Daddio, "A Linear Programming Salary Evaluation Model for High School Personnel," Operational Research Quarterly, Vol. 28, 1977, pp. 401-413. (Reprinted in Cases and Readings in Quantitative Analysis for Management, edited by BarryRender and Ralph M. Stair, Jr., published by Allyn and Bacon, 1982.)

Frank J. Fabozzi and Christopher K. Ma, "The Day-of-the-Week Effect for Derivative Assets: The Case of Gold Futures Options," Advances in Futures and Options Research, Vol. 3 (1988), pp. 379-388.

Todd Petzel and Frank J. Fabozzi, "Real Interest Rates and CPI-W Futures," Advances in Futures and Options Research, 1986, Vol. 1, Part B, pp. 255-270.

Frank J. Fabozzi and John Valente, "Mathematical Programming in American Companies: A Sample Survey," Interfaces, Bulletin of the Institute of Management Sciences, November 1976, pp. 93-98.

Mathematical Finance Journals

Sergio Ortobelli, Svetlozar Rachev, Haim Shalit, and Frank J. Fabozzi, “Orderings and Probability Functions with Consistent Preferences,” Applied Mathematical Finance, Vol.16, No. 1 (2008), pp. 81-102.

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, “Optimal Financial Portfolios,” Applied Mathematical Finance Vol. 14, No. 5 (December 2007), pp. 401-436.

Hassan Fallahgoul, S. M. Hashemiparast, Frank J. Fabozzi, and Aaron Kim, “Multivariate Stable Distributions and Generating Densities,” Applied Mathematics Letters, Vol. 26 (2013), pp. 324–329.

Jack C. Francis, Harold Hastings, and Frank J Fabozzi, “Bankruptcy as a Mathematical Catastrophe,” *Readings in Finance* Volume 4, 1983, pp. 68-89.

Insurance Journals

Rosella Giacometti, Marida I. Bertocchi, Svetlozar T. Rachev, and Frank J. Fabozzi, “A Comparison of the Lee-Carter Model and AR-ARCH Model for Forecasting Mortality Rates.” Insurance: Mathematics and Economics Vol. 50, Issue 1 (January 2012), pp. 85-93.

Vincenzo Russo, Rosella Giacometti, Sergio Ortobelli, Svetlozar T. Rachev, and Frank J. Fabozzi, “Calibrating Affine Stochastic Mortality Models Using Term Assurance Premiums,” Insurance: Mathematics and Economics, 49 (2011), pp. 53-60.

Vincenzo Russo, Rosella Giacometti, and Frank J. Fabozzi, “Intensity-Based Framework for Surrender Modeling In Life Insurance,” Insurance: Mathematics and Economics, Vol. 72 (2017), pp. 189-196.

Vincenzo Russo, Rosella Giacometti, Svetlozar T. Rachev, and Frank J. Fabozzi, “A Three-Factor Model For Mortality Modeling,” North American Actuarial Journal, Vol. 19, Issue 2 (2015), pp.129-141.

Practitioner-Oriented Journals

Raman Vardharaj and Frank J. Fabozzi, “Sector, Style, Region: Explaining Stock Allocation Performance,” Financial Analysts Journal Vol. 63 Issue 3 (May-June 2007), pp. 59-70.

Frank J. Fabozzi, “The Structured Finance Market: An Investor's Perspective,” Financial Analysts Journal (May-June 2005), pp. 27-40. (Reprinted in Rodney Sullivan (ed.), Bold Thinking on Investment Management: The FAJ 60th Anniversary Anthology, The CFA Institute.)

Ravi E. Dattatreya and Frank J. Fabozzi, "The Risk Point Method for Measuring and Controlling Yield Curve Risk," Financial Analysts Journal (July-August 1995), pp. 45-54.

Andrew J. Kalotay, George O. Williams, and Frank J. Fabozzi , "A Model for the Valuation of Bonds and Embedded Options," Financial Analysts Journal (May-June 1993), pp. 35-46. (This model is now used on Bloomberg. It is used by Fannie Mae to value its debentures monthly and by Freddie Mac to value its debentures daily.)

Bruce Collins and Frank J. Fabozzi, "A Methodology for Measuring Transaction Costs," Financial Analysts Journal (March/April 1991), pp. 24-36.

Bruce M. Collins and Frank J. Fabozzi, "Considerations in Selecting A Small Capitalization Benchmark," Financial Analysts Journal (January/February 1990), pp. 40-46.

Sylvan G. Feldstein and Frank J. Fabozzi, "Analyzing the Credit Worthiness of Short-Term Tax-Exempt Obligations," Financial Analysts Journal (November-December 1985), pp. 71-76.

Marcos López de Prado and Frank J. Fabozzi, “Crowdsourced Investment Research Through Tournaments,” Journal of Financial Data Science Winter 2000, Vol. 2, Issue 1, pp. 86-93.

Chad Cowden, Frank J. Fabozzi, and Abdolreza Nazemi, “Default Prediction of Commercial Real Estate Properties Using Machine Learning,” Journal of Portfolio Management, Volume 45, No. 7 (2019), pp. 55-67.

Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques N. Gordon, Youguo Liang, Greg MacKinnon, and Asieh MansourThe World’s Oldest Asset Class Enters the 21st Century: How Technology Is Transforming Real Estate Investment.” Journal of Portfolio Management, Volume 45, No. 7 (2019), pp. 14-23.

Frank J. Fabozzi and Marcos López de Prado, “Being Honest in Backtest Reporting: A Template for Disclosing Multiple Tests,” Journal of Portfolio Management, Vol. 45, No. 1 (2018), pp. 141-147.

Joseph Cerniglia and Frank J. Fabozzi, “Academic, Practitioner, and Investor Perspectives on Factor Investing,” Journal of Portfolio Management, Vol. 44, No. 4 (2018), pp. 17-31.

Ludwig B. Chincarini and Frank J. Fabozzi, “Stephen A. Ross: Excellence Beyond Recognition,” Journal of Portfolio Management Vol. 44, No. 6 (2018), pp. 11-25.

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, “Robust Factor-Based Investing.” Journal of Portfolio Management, Vol. 43, No. 5 (Spring 2017), pp. 157-164.

Ahmet K. Karagozoglu and Frank J. Fabozzi, “Volatility Wisdom of Social Media Crowds,” Journal of Portfolio Management, Vol. 43 (Winter 2017), pp. 136-151.

Robert Engle, Sergio M. Focardi, and Frank J. Fabozzi. “Issues in Applying Financial Econometrics to Factor-Based Modeling in Investment Management,” Journal of Portfolio Management, Vol. 42, Issue 5, 2017, pp. 94–106.

Joseph A. Cerniglia, Frank J. Fabozzi, and Petter Kolm, “Best Practices in Research for Quantitative Equity Strategies,” Journal of Portfolio Management, Vol 42, No. 5 (Summer 2016), pp. 135-143.

Frank J. Fabozzi, Joe McBride, and Manus Clancy, “The Post-Crisis CMBS Market: Will Regulations Prevent Another Market Meltdown.” Journal of Portfolio Management Vol. 41, Issue 6 (2015 Special Real Estate Issue), pp. 118-139.

Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques N. Gordon, Youguo Liang, Greg MacKinnon, and Asieh Mansour, "New Horizons and Familiar Landscapes: New Capital Sources Confront Shifting Real Estate Fundamentals." Journal of Portfolio Management Vol. 41, Issue 6 (2015 Special Real Estate Issue), pp. 11-20.

Sergio M. Focardi and Frank J. Fabozzi, “Economics: An Empirical Science Capable of Forecasting Economic Events?” Journal of Portfolio Management, Vol. 41, No. 4 Summer 2015, pp. 145–151.

Sergio M. Focardi and Frank J. Fabozzi, “Can We Predict Stock Market Crashes?” Journal of Portfolio Management Vol 40. No. 5 (2014), pp. 183-195.

Jie Liu and Frank J. Fabozzi, “Investing in China’s High-Yield Debt Markets: A Proposed Credit Analysis Framework,” Journal of Portfolio Management, Special Issue on China, Vol 41, No. 2 (Special Issue on China), pp. 136-147.

Dessislava A. Pachamanova and Frank J. Fabozzi, “Recent Trends in Equity Portfolio Construction Analytics” Journal of Portfolio Management Vol. 40, No. 3 (Spring 2014), pp. 137-151.

Frank J. Fabozzi, Silvia Stanescu, and Radu Tunaru, “Commercial Real-Estate Risk Management with Derivatives” Special Issue on Real Estate, Journal of Portfolio Management, Vol. 39, No. 5 (2013), pp. 111-119.

Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques N. Gordon, Youguo Liang, Greg Mackinnon, and Asieh Mansour, “Portfolio Strategy and Structure Take Center Stage: "How, What, Where, and When? Replace “Why?” " Journal of Portfolio Management Vol. 39, No. 5 (2013), pp. 12-20.

Turan G. Bali, Nusret Cakici, and Frank J. Fabozzi, “Book-to-Market and the Cross-Section of Expected Returns in International Stock Markets,” Journal of Portfolio Management, Vol. 39, No. 3 (Winter 2013), pp. 101-115. : Prior to publication in JPM: On 5/26/2012 notified that paper was listed on SSRN's Top Ten download list for: Econometrics: Applied Econometric Modeling in International Economics eJournal. On 4/27/2012 notified that paper was on SSRN's Top Ten download list for: ERN: International Finance (Topic), ERN: Stock Market Returns (Topic) and Econometrics: Applied Econometric Modeling in International Economics eJournal.

David Blitz and Frank J. Fabozzi, “Sin Stocks Revisited: Resolving the Sin Stock Anomaly” Journal of Portfolio Management, Vol. 44, No.2 (Fall 2017), pp. 105-111. [This article was the subject of articles in *The Economist*, *Barron’s* and *Bloomberg*]

Radu Tunaru and Frank J Fabozzi, “Commercial Real Estate Derivatives: The End or the Beginning?” Journal of Portfolio Management, Vol. 43, No. 6 (Special Real Estate Issue 2017), pp. 179-186.

Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques N. Gordon, Youguo Liang, Greg MacKinnon and Asieh Mansour, “The Expansion of Real Estate,” Journal of Portfolio Management, Vol. 43, No. 6 (Special Real Estate Issue 2017), pp. 11-22.

Sergio M. Focardi and Frank J. Fabozzi, “What’s Wrong with Today’s Economics?” Journal of Portfolio Management Vol. 38, No. 3 (Spring 2012), pp. 104-119.

Jim Clayton, Frank J. Fabozzi, Michael Giliberto, Jacques N. Gordon, Susan Hudson-Wilson, William Hughes, Youguo Liang, Greg MacKinnon, and Asieh Mancour, "The Changing Face of Real Estate Investment Management," Journal of Portfolio Management Special Real Estate Issue 2011, pp. 12-23.

Stoyan Stoyanov, Svetlozar T. Rachev, Boryana Racheva-Yotova, and Frank J. Fabozzi, "Fat-Tailed Models for Risk Estimation," Journal of Portfolio Management (Winter 2011). (Prior to publication: Notified on 3/14/2011 that paper was listed on SSRN's Top Ten download list for Econometrics: Econometric & Statistical Methods - General eJournal.)

Frank J. Fabozzi, Robert J. Shiller, and Radu Tunaru, "Hedging Real-Estate Risk." Journal of Portfolio Management, Special Issue on Real Estate, Vol. 35, No. 5 (2009), pp. 92-103. (Prior to publication listed on SSRN's Top Ten download list for Finance Research Center Papers. Listed on SSRN's Top Ten download list for FEN Subject Matter eJournals and Financial Economics Network. Listed on SSRN's Top Ten download list for ERN Subject Matter eJournals, ERN: Urban Markets (Topic), Economics Research Network, International Finance and Urban Economics & Regional Studies.)

Jim Clayton, S. Michael Giliberto , Jacques N Gordon, Susan Hudson-Wilson, Frank J Fabozzi , Youguo Liang. "Real Estate's Evolution as an Asset Class." Journal of Portfolio Management, Special Issue on Real Estate, Vol. 35, No. 5 (2009), pp. 10-22.

Jarrod W. Wilcox and Frank J. Fabozzi, "A Discretionary Wealth Approach for Investment Policy," Journal of Portfolio Management, Vol. 36, No. 1 (Fall 2009), pp. 46-50.

Frank J. Fabozzi, K.C. Ma, and Becky Oliphant, "Sin Stock Returns." Journal of Portfolio Management (Fall 2008), pp. 82-94. (Paper subject of a Financial Times article by Ellen Kelleher, "Markets are giving the devil his due," June 19, 2009. My coauthor appeared on Fox Business News about this article, http://video.foxbusiness.com/#/v/4004545/should-you-abstain-from-sin-stocks-/?playlist_id=87185)

Frank J. Fabozzi, Petter N. Kolm, Dessislava A. Pachamanova, and Sergio M. Focardi, "Robust Portfolio Optimization." Journal of Portfolio Management (Spring 2007), pp. 40-48.

Douglas J. Lucas, Laurie S. Goodman, Frank J. Fabozzi, and Rebecca J. Manning, "Commercial Real Estate CDOs," Journal of Portfolio Management, Special Issue on Real Estate, September 2007, pp. 158-174.

Jim Clayton, Frank J. Fabozzi, Michael Giliberto, Jacques Gordon, Yougo Liang, and Susan Hudson-Wilson, "Real Estate Comes of Age," Journal of Portfolio Management, Special Issue on Real Estate, September 2007, pp. 15-26.

John M. Mulvey, Frank J. Fabozzi, William R. Pauling, Koray D. Simsek, and Zhuojuan Zhang, "Modernizing the Defined-Benefit Pension System," Journal of Portfolio Management (Winter 2005), pp. 73-82. (This article was the subject of an article in the December 27, 2004 issue of Pension & Investments.)

Laurie S. Goodman and Frank J. Fabozzi, "CMBS Total Return Swaps," Journal of Portfolio Management, Special Issue on Real Estate, 2005, pp. 162-167.

Susan Hudson-Wilson, Jacques N. Gordon, Frank J. Fabozzi, Mark J.P. Anson, and S. Michael Giliberto, "Why Real Estate? And…How? Where? And When?" Journal of Portfolio Management, Special Issue on Real Estate, 2005, pp. 12-22.

Mark J. P. Anson, Susan Hudson-Wilson, and Frank J. Fabozzi, "Privately Traded Real Estate Equity" Journal of Portfolio Management, Special Issue on Real Estate, 2005, pp. 109-113.

Sergio M. Focardi, Petter N. Kolm, and Frank J. Fabozzi, "New Kids on the Block," Journal of Portfolio Management (30th Anniversary Issue, 2004), pp. 42-54.

Frank J. Fabozzi, Sergio M. Focardi, and Caroline L. Jonas, "Trends in Quantitative Asset Management in Europe," Journal of Portfolio Management (Summer 2004), Special European Section), pp. 125-132.

Susan Hudson-Wilson, Frank J. Fabozzi, and Jacques N. Gordon,"Why Real Estate? - An Expanding Role for Institutional Investors," Journal of Portfolio Management (Special Real Estate Issue, 2003), pp. 12-27.

David P. Jacob and Frank J. Fabozzi, "The Impact of Structuring on CMBS Bond Class Performance," Journal of Portfolio Management (Special Real Estate Issue, 2003), pp. 76-86.

Ronald Ryan and Frank J. Fabozzi, "Rethinking Pension Liabilities and Asset Allocation," Journal of Portfolio Management (Summer 2002), pp. 7-15.

Bruce M. Collins and Frank J. Fabozzi, "Derivatives and Risk Management," Journal of Portfolio Management (25th Anniversary Issue, 1999).

Frank J. Fabozzi, Christopher K. Ma, William T. Chittenden, and R. Daniel Pace, "Predicting Intraday Price Reversals," Journal of Portfolio Management (Winter 1995).

Ravi E. Dattatreya and Frank J. Fabozzi, "A Simplified Model for the Valuation of Debt Options," Journal of Portfolio Management (Spring 1989), pp. 64-72.

H. Gifford Fong and Frank J. Fabozzi, "Return Enhancement for Portfolios of U.S. Treasuries Using a Naive Expectations Approach," Journal of Portfolio Management (Summer 1985).

Patrick Casabona, Frank J. Fabozzi, and Jack C. Francis, "How to Apply Duration to Equity Analysis," Journal of Portfolio Management (Winter 1984), pp. 52-59.

Frank J. Fabozzi and Robert Fonfeder, "Have You Seen Any Good Quarterly Statements Lately?" Journal of Portfolio Management, Winter 1983, pp. 71-74.

Frank J. Fabozzi, "Quality of Earnings: A Test of Market Efficiency," Journal of Portfolio Management, Fall 1978, pp. 53-56.

Frank J. Fabozzi, Jinlin Liu, and Lorne N. Switzer, "Market Efficiency and Convertible Bond Hedging and Arbitrage Strategies." Journal of Alternative Investments, Vol. 11, No. 3 (Winter 2009), pp. 37-64.

Douglas J. Lucas, Laurie S. Goodman, and Frank J. Fabozzi, "Financial Innovations and the Shaping of Capital Markets: The Case of CDOs" Journal of Alternative Investments (Summer 2007), pp. 62-70.

Frank J. Fabozzi, Sergio M. Focardi, and Christopher K. Ma, "Implementable Quantitative Research and Investment Strategies," Journal of Alternative Investments (Fall 2005), pp. 71-79. (Translated and reprinted as „Überführung von quantitativem Research in implementierbare Handelsstrategien - Möglichkeiten und Grenzen der Automatisierung", in: Michael Busack and Dieter G. Kaiser (eds.), Handbuch Alternative Investments, Band 1, Gabler Verlag, Wiesbaden.)

Mohan Subbiah and Frank J. Fabozzi, "Equity Style Allocation: A Nonparametric Approach," Journal of Asset Management, Vol. 17, No. 3 (May 2016), pp. 141-164. (lead article)

Almira Biglova, Sergio Ortobelli, and Frank J. Fabozzi, "Portfolio Selection in the Presence of Systemic Risk," Journal of Asset Management Vol. 15, No. 5 (October 2014), pp. 285-300.

Rama Malladi and Frank J. Fabozzi, "Equal-Weighted Strategy: Why it Outperforms Value-Weighted Strategies? Theory and Evidence," Journal of Asset Management, Vol. 18, Issue 3 (May 2017), pp 188–208.

Frank J. Fabozzi, Sergio M. Focardi, and Petter N. Kolm, "A Simple Framework for Time Diversification," Journal of Investing (Fall 2006), pp. 8-18.

Raman Vardharaj, Frank J. Fabozzi, and Frank J. Jones, "Determinants of Tracking Error for Equity Portfolios" Journal of Investing (Summer 2004), pp. 37-47.

Laurie S. Goodman and Frank J. Fabozzi, "Managing a Portfolio of Collateralized Debt Obligations,"Journal of Investing (Winter 2003), pp. 22-31.

Ronald Ryan and Frank J. Fabozzi, "Pension Fund Crisis Revealed," Journal of Investing (Fall 2003), pp. 43-48. [Paper was read into the U.S. Senate Finance Committee-March 11, 2003]

Frank J. Fabozzi, Francis Gupta, and Harry M. Markowitz, "The Legacy of Modern Portfolio Theory," Journal of Investing (Fall 2002), pp. 7-22.

Takashi Kanamura, Svetlozar T. Rachev, and Frank J. Fabozzi, "A Profit Model for Spread Trading with an Applied to Energy Futures." Journal of Trading, Vol.5, No. 1 (Winter 2010), pp. 48-62.

Douglas J. Lucas, Laurie S. Goodman, and Frank J. Fabozzi, "A Framework for Evaluating Trades in the Credit Derivatives Market," Journal of Trading (Fall 2006), pp. 58-69.

Frank J. Fabozzi, Sergio M. Focardi, and Petter N. Kolm, "Incorporating Trading Strategies in the Black-Litterman Framework," Journal of Trading (Spring 2006), pp. 28-37.

Douglas J. Lucas, Laurie S. Goodman, and Frank J. Fabozzi, "How to Save the Rating Agencies." Journal of Structured Finance (Summer 2008), pp. 21-26.

Anand K. Bhattacharya, William S. Berliner, and Frank J. Fabozzi, "The Interaction of MBS Markets and Primary Mortgage Rates." Journal of Structured Finance (Fall 2008), pp. 16-36.

Douglas J. Lucas, Frank J. Fabozzi, Laurie S. Goodman, Andrea Montanari, and Armin Peter, "Covered Bonds: A New Source of U.S. Mortgage Loan Fundings?" Journal of Structured Finance (Fall 2008), pp. 44-48.

Douglas J. Lucas, Laurie S. Goodman, and Frank J. Fabozzi, "A Primer on Constant Proportion Debt Obligations," Journal of Structured Finance (Fall 2007), pp. 72-79.

Frank J. Fabozzi, Henry Davis, and Moorad Choudhry, "Credit-Linked Notes: A Primer," Journal of Structured Finance (Winter 2007), pp. 67-77.

Douglas J. Lucas, Laurie S. Goodman, and Frank J. Fabozzi, "Hybrid Assets in an ABS CDO: Structural Advantages and Cash Flow Mechanics,"Journal of Structured Finance 12, 3 (Fall 2006), pp. 8-19.

Frank J. Fabozzi, Raymond Morel, and Brian D. Grow, "Use of Interest Rate Derivatives in Securitization Transactions," Journal of Structured Finance (Summer 2005), pp. 22-27.

Douglas Lucas, Laurie Goodman, and Frank J. Fabozzi, "CDO Equity Returns and Return Correlations," The Journal of Structured Finance (Summer 2004), pp. 42-53.

Douglas Lucas, Laurie Goodman, and Frank J. Fabozzi, "Analytical Challenges in Secondary CDO Trading," The Journal of Structured Finance (Summer 2004), pp. 54-68.

W. Alexander Roever and Frank J. Fabozzi, "Primer on Securitization," Journal of Structured and Project Finance (Summer 2003), pp. 5-19.

Moorad Choudhry and Frank J. Fabozzi, "Originating Collateralized Debt Obligations for Balance Sheet Management," Journal of Structured and Project Finance (Fall 2003), pp. 32-52.

Frank J. Fabozzi and Vinod Kothari, Securitization: the Tool of Financial Transformation," Journal of Financial Transformation Volume 20 (September 2007), pp. 34-44. (Before published: Listed on SSRN's Top Ten down list for Finance Research Centers. Listed on SSRN's Top Ten download list for Risk Management; Listed on SSRN's Top Ten download list for History of Finance)

Douglas J. Lucas, Laurie S. Goodman, and Frank J. Fabozzi, "Collateralized Debt Obligations and Credit Risk Transfer," Journal of Financial Transformation Volume 20 (September 2007), pp. 47-59. (Before published, this paper was: Listed on SSRN's Top Ten download list for Finance Research Centers. Listed on SSRN's Top Ten download list for Banking & Financial Institutions Journals. Listed on SSRN's Top Ten download list for Capital Markets Journals. In October 2009 on SSRN's Top Ten down list for Banking & Insurance Top Ten)

Joseph Simonian and Frank J. Fabozzi, "Triumph of the Empiricists: The Birth of Financial Data Science," The Journal of Financial Data Science, Volume 1, Issue 1 (Winter 2019), pp. 10-13.

Sylvan G. Feldstein, Peter E. Christensen and Frank J. Fabozzi, "Controlling Interest Rate Volatility by 'Immunizing' a Municipal Bond Portfolio," Municipal Finance Journal, Fall 1981, pp. 285- 295.

Frank J. Fabozzi and Sergio M. Focardi, "An Autoregressive Conditional Duration Model of Credit Risk Contagion," Journal of Risk Finance Vol. 6, No. 3(2005), pp. 208-225. (Winner of the 2006 Outstanding Paper by Emerald Literati Network.)

Frank J. Fabozzi and Arthur Goldstein, "Inflation Accounting: Application to the Electrical-Electronics Industry," University of Michigan Occasional Papers, April 1980, pp. 11-18.

Editorials

Joseph Simonian, Marcos López de Prado and Frank J. Fabozzi, "Order from Chaos: How Data Science Is Revolutionizing Investment Practice," *The Journal of Portfolio Management*, Fall 2018, 45 (1): 1-4.

Marcos López de Prado and Frank J. Fabozzi, "Who Needs a Newtonian Finance?" *The Journal of Portfolio Management,* Fall 2017, 44 (1): 1-4.

Sergio M. Focardi and Frank J. Fabozzi, "Mathematics and Economics: Saving a Marriage on the Brink of Divorce?" *The Journal of Portfolio Management*, Summer 2016, 42 (4): 1-3.

SSRN Electronic Journal Publications

Silke Prohl, Georgi K. Mitov, Svetlozar Rachev, Frank J. Fabozzi, and Young Shin Aaron Kim, "Risk Estimation for GARCH Processes with Heavy-Tailed Innovations," SSRN Electronic Journal, January 2011. DOI:10.2139/ssrn.3312569

Frank J. Fabozzi, Mike E. Nawas, and Dennis Vink, "Do Multiple Credit Ratings Signal Complexity? Evidence from the European

Triple-A Structured Finance Securities," SSRN Electronic Journal, January 2014. DOI:10.2139/ssrn.2609522

RESEARCH MONOGRAPHS

Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas Equity Valuation: Science, Art, or Craft? Research Foundation of CFA Institute, 2017)

Hasan A. Fallahgoul, Sergio M. Focardi, and Frank J. Fabozzi, Fractional Calculus and Fractional Processes with Applications to Financial Economics: Theory and Application (Academic Press, 2016)

Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas, Investment Management: A Science to Teach or an Art to Learn? (Research Foundation of CFA Institute, 2014)

Frank J. Fabozzi, Sergio Focardi, and Caroline Jonas, and Sergio Focardi, Investment Management after the Global Financial Crisis (Research Foundation of CFA Institute, 2010).

Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas, Challenges in Quantitative Equity Management (CFA Institute Research Foundation, 2008). [This monograph was the subject of articles in the Wall Street Journal, Barrons, and Financial Times.]

Frank J. Fabozzi, Sergio Focardi, and Petter Kolm, Trends in Quantitative Finance (Research Foundation of the CFA Institute, 2006).

AUTHORED/COAUTHORED BOOKS

Finance Books

Frank J. Fabozzi and Frank J. Jones, *Foundations of Global Financial Markets and Institutions*, MIT Press, 2019 (To be translated in Chinese simplified character by China Machine Press & Beijing Huazhang Graphics by 3/6/2021)

Frank J. Fabozzi, *Capital Markets: Instruments, Institutions, and Risk Management*, MIT Press (2015). (To be translated into Chinese and published by Renmin University; First edition translated into Italian and several other languages/ The fourth edition was translated into Chinese and published by the China Renmin University Press])

Frank J. Fabozzi and Franco Modigliani, *Mortgage and Mortgage-Backed Securities Markets* (Harvard Business School Press, Boston, 1992).

Woo Chang Kim, Jang Ho Kim, and Frank J. Fabozzi *Robust Equity Portfolio Management* (John Wiley & Sons, 2016)

Dessislava A. Pachamanova and Frank J. Fabozzi *Portfolio Management: Construction and Analysis,* (John Wiley & Sons (2016)

Frank J. Fabozzi, *Entrepreneurial Finance and Accounting for High-Tech Companies* (MIT Press,. 2016) (Chinese simplified character translation by Truth & Wisdom Press. Shanghai to be done in 2018)

Jarrod Wilcox and Frank J. Fabozzi, *Financial Advice & Investment Decisions: A Manifesto for* Change, John Wiley & Sons, 2013.

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, *Optimal Portfolio Management in Highly Volatile Markets,* Scholars' Press Publishing (Saarbrücken, Germany, 2013)

Frank J. Fabozzi, Edwin Neave, and Guofu Zhou, *Financial Economics* (John Wiley & Sons, 2012).

Pamela Peterson Drake and Frank J. Fabozzi, *Analysis of Financial Statements: Third Edition* (John Wiley & Sons, 2012). (Translated into Simplified Chinese and published by Dongbei University of Finance & Economics Press)

Mark J. Anson, Frank J. Fabozzi, and Frank J. Jones, *The Handbook of Traditional and Alternative Investment Vehicles: Investment Characteristics and Strategies* (John Wiley & Sons, 2011).

Frank J. Fabozzi, Anand K. Bhattacharya, and William S. Berliner, *Mortgage-Backed Securities: Products, Structuring, and Analytical Techniques: Second Edition* (John Wiley & Son, 2011). (First edition selected by RiskBook.com for "Best of 2007 Book Awards"). [Translated into Simplified Chinese and published by Beijing Huazhang Graphics & Information Co., Ltd., CHINA]

Frank J. Fabozzi, Sergio M. Focardi, and Petter N. Kolm, *Quantitative Equity Investing: Techniques and Strategies* (John Wiley & Sons, 2010).

Pamela P. Drake and Frank J. Fabozzi, *Basics of Finance* (John Wiley & Sons, 2010).

Frank J. Fabozzi and Steven V. Mann, *Introduction to Fixed Income Analytics, 2nd Edition* (John Wiley & Sons, 2010).

Frank J. Fabozzi and Pamela P. Drake, *Finance*: *Capital Markets, Financial Management and Investment Management* (John Wiley & Sons, 2009).

Frank J. Fabozzi, *Institutional Investment Management* (John Wiley & Sons 2009)

Frank J. Fabozzi , Franco Modigliani, and Frank J. Jones, *Foundations of Financial Markets and Institutions* (Prentice-Hall, Englewood Cliffs, N.J., 2009: Fourth edition). [First edition translated into Spanish; Fourth edition translated into Chinese]

Stephen Antczak, Douglas J. Lucas, and Frank J. Fabozzi, *Leveraged Finance: Concepts, Methods, and Trading of High-Yield Bonds, Loans and Derivatives* (John Wiley & Sons, 2009).

Pamela P. Drake and Frank J. Fabozzi, *Foundations and Applications of The Time Value of Money* (John Wiley & Sons, 2009).

Frank J. Fabozzi, Pamela P. Peterson, and Ralph Polimeni, *The Complete CFO Handbook: From Accounting to Accountability* (John Wiley & Sons, 2008).

Frank J. Fabozzi and Vinod Kothari, *Introduction to Securitization* (John Wiley & Sons, 2008). [To be translated into Simplified Chinese and published by Beijing Huazhang Graphics & Information Co., Ltd., CHINA Projected Publication/release/offer date: January 25, 2015]

Laurie S. Goodman, Shumin Li, Douglas J. Lucas, Thomas A. Zimmerman, and Frank J. Fabozzi, *Subprime Mortgage Credit Derivatives* (John Wiley & Sons, 2008).

Douglas Lucas, Laurie Gon, Frank J. Fabozzi, and Rebecca Manning, *Developments in the Collateralized Debt Obligations Markets: New Products and Insights* (John Wiley & Son, 2007).

Anna Chernobai, Svetlozar T. Rachev, and Frank Fabozzi, *Operational Risk: A Guide to Basel II Capital Requirements, Models and Analysis* (John Wiley & Sons, 2007). (To be translated into simplified Chinese by Dongbei University of Finance & Economics Press, China.)

Frank J. Fabozzi, *Fixed Income Analysis: Second Edition* (John Wiley & Sons). (Translated into Chinese)

Frank J. Fabozzi, Sergio M. Focardi, and Petter N. Kolm, *Financial Modeling of the Equity Market*: *From CAPM to Cointegration* (John Wiley & Sons, 2006). Selected by *Financial Engineering News* as one of the top 10 technical books in 2006.)

Frank J. Fabozzi, Henry Davis, and Moorad Choudhry, *Introduction to Structured Finance* (John Wiley & Sons, 2006).

Douglas Lucas, Laurie Goodman, and Frank J. Fabozzi, *Collateralized Debt Obligations: Structures and Analysis* (John Wiley & Sons, Second edition, 2006). [First edition to be translated into Simplified Chinese by China Renmin University Press, People's Republic of China. Second edition to be translated into Simplified Chinese and published by Beijing Huazhang Graphics & Information Co., Ltd., CHINA Projected Publication/release/offer date: JANUARY 25, 2015]

Svetlozar T. Rachev, Christian Menn, and Frank J. Fabozzi, *Fat-Tailed and Skewed Asset Return Distributions: Implications for Risk Management, Portfolio Selection, and Option Pricing* (John Wiley & Sons, 2005).

Mark J. P. Anson, Frank J. Fabozzi, Moorad Choudhry, and Ren-Raw Chen*, Credit Derivatives: Instruments, Pricing, and Applications* (John Wiley & Sons, 2004).

Frank J. Fabozzi and Pamela P. Peterson, *Financial Management and Analysis* (John Wiley & Sons, 2003). (Translated into Chinese by Liangjing Publishing)

Frank J. Fabozzi, Steven V. Mann, and Moorad Choudhry, *Measuring and Controlling Interest Rate and Credit Risk*: Second Edition (Hoboken, NJ: John Wiley & Sons, 2003). (To be translated into Simplified Chinese by Dongbei University of Finance & Economics Press, China.)

Pamela Peterson and Frank J. Fabozzi, *Capital Budgeting: Theory and Practice* (New York, NY: John Wiley & Sons, 2002).

Frank J. Fabozzi, Steven V. Mann, and Moorad Choudhry, *Global Money Markets* (New York, NY: John Wiley & Sons, 2002) (To be translated into simplified Chinese by Dongbei University of Finance & Economics Press, China.)

Leland Crabbe and Frank J. Fabozzi, *Managing a Corporate Bond Portfolio* (New York, NY: John Wiley & Sons, 2002). [To be translated into simplified Chinese by CITIC Publishing House, People's Republic of China]

Frank J. Fabozzi, *Fixed Income Securities* (New York, NY: John Wiley & Sons, 2002: Second Edition).

Peter K. Nevitt and Frank J. Fabozzi, *Equipment Leasing* (John Wiley & Sons, Fourth Edition, 2002) [second edition translated into Japanese].

Frank J. Fabozzi, *Bond Portfolio Management* (John Wiley & Sons, Second Edition, 2001). [To be translated into Simplified Chinese by the Shanghai University of Finance & Economics Press of The People's Republic of China.]

Frank J. Fabozzi and Steven V. Mann, *Introduction to Fixed Income Analytics* (John Wiley & Sons, 2001).

Geoffrey Buetow, Jr. and Frank J. Fabozzi, *Valuation of Interest Rate Swaps and Swaptions* (John Wiley & Sons, 2001).

Frank J. Fabozzi and John Dunlevy, *Real Estate Backed Securities* (John Wiley & Sons, 2001).

Frank J. Fabozzi and Steven V. Mann, *Floating Rate Securities* (John Wiley & Sons, 2000).

Frank J. Fabozzi, *Fixed Income Analysis for the Chartered Financial Analyst Program* (Frank J. Fabozzi Associates, 2000).

Frank J. Fabozzi and Chuck Ramsey, *Collateralized Mortgage Obligations: Third Edition* (John Wiley & Sons, 1999).

Frank J. Fabozzi, *Duration, Convexity, and Other Bond Risk Measures* (John Wiley & Sons, 1999).

Frank J. Fabozzi and James Grant, *Equity Portfolio Management* (John Wiley & Sons, 1999).

Bruce Collins and Frank J. Fabozzi, *Derivatives and Equity Portfolio Management* (John Wiley & Sons, 1999).

Frank J. Fabozzi and David Yuen, *Managing MBS Portfolios* (John Wiley & Sons, 1998).

Frank J. Fabozzi, *Valuation of Fixed Income Securities and Derivatives* (John Wiley & Sons, 1998, Third Edition).

Frank J. Fabozzi, *Treasury Securities and Derivatives* (John Wiley & Sons, 1998).

Frank J. Fabozzi and Mark B. Wickard, *Credit Union Investment Management* (John Wiley & Sons, 1997).

Richard W. Wilson and Frank J. Fabozzi, *Corporate Bonds: Structures and Analysis* (John Wiley & Sons, 1996) [translated into Russian in 2005].

Ravi Dattatreya and Frank J. Fabozzi, *Active Total Return Management of Fixed Income Portfolios* (Irwin Professional Publishing, Burr Ridge, IL 1995, Second edition) [translated into Japanese].

Mark Eaker, Frank J. Fabozzi, and Dwight Grant, *International Corporate Finance* (Dryden Press, 1995).

Frank J. Fabozzi and Gifford Fong, *Advanced Fixed Income Portfolio Management: State of the Art* (Probus Publishing, 1994). (Translated into Polish)

Frank J. Fabozzi and Sylvan Feldstein, *Municipal Bond Portfolio Management* (Irwin Professional Publishing, 1994). (Translated into Polish)

Frank J. Jones and Frank J. Fabozzi, *The International Government Bond Markets* (Probus Publishing, 1992).

Mark Pitts and Frank J. Fabozzi, *Interest Rate Futures and Options* (Probus Publishing, Chicago, IL 1990).

Frank J. Fabozzi and Richard W. Wilson, *The New Corporate Bond Market* (Probus Publishing, Chicago, IL 1990).

Diana Harrington, Frank J. Fabozzi, and Russell Fogler, *The New Stock Market* (Probus Publishing, Chicago, IL 1990).

Peter K. Nevitt, Frank J. Fabozzi, and Edmond J. Seifried, *Equipment Leasing for Commercial Bankers*, (Philadelphia, PA: Robert Morris Associates, 1987).

Marcia Stigum and Frank J. Fabozzi, *Dow Jones-Irwin Guide to Money and Bond Market Instruments* (Dow Jones-Irwin, Homewood, IL 1987).

Sylvan G. Feldstein and Frank J. Fabozzi, *Dow Jones-Irwin Guide to Municipal Bonds* (Dow Jones-Irwin, Homewood, IL 1987).

H. Gifford Fong and Frank J. Fabozzi, *Fixed Income Portfolio Management* (Dow Jones-Irwin, Homewood, IL, 1985) [translated into Japanese].

Frank J. Fabozzi and Stephen Feldman, *Smart Money* (Probus Publishing, Chicago, IL, 1985).

<u>Mathematics, Statistics, and Econometrics Books</u>

Michele Leonardo Bianchi. Stoyan V. Stoyanov, Gian Luca Tassinari, Frank J. Fabozzi, and Sergio M. Focardi, *Handbook of Heavy-Tailed Distributions in Asset Management and Risk Management*, World Scientific Press, 2019.

Frank J. Fabozzi, Sergio M. Focardi, Svetlozar T. Rachev, and Bala Arshanapalli, *Basics of Financial Econometrics* (Hoboken, NJ: John Wiley & Sons, 2014). (Will be translated into Simplified Chinese; Licensee: Beijing Huazhang Graphics & Information Co., Ltd., CHINA Projected Publication/release/offer date: October 4, 2015)

Frank J. Fabozzi, Sergio M. Focardi, and Bali G. Turan, *Mathematical Methods and Statistical Tools for Finance* (Hoboken, NJ: John Wiley & Sons, 2013.

Svetlozar T. Rachev, Lev B. Klebanov, Stoyan V. Stoyanov, and Frank J. Fabozzi, *The Methods of Distances in the Theory of Probability and Statistics*. Springer-Verlag, 2013.

Svetlozar T. Rachev, Stoyan V. Stoyanov, and Frank J. Fabozzi, *A Probability Metrics Approach to Financial Risk Measures* (Wiley-Blackwell, 2011).

Svetlozar T. Rachev, Young Shim Kim, Michele Leonardo Bianchi, and Frank J. Fabozzi, *Financial Modeling with Levy Processes and Volatility Clustering* (John Wiley & Sons, 2011).

Svetlozar T. Rachev, Markus Hoechstoetter, Frank J. Fabozzi, and Sergio M. Focardi, *Probability and Statistics for Finance* (John Wiley & Sons, 2010).

Lev B. Klebanov, Svetlozar T. Rachev, and Frank J. Fabozzi, *Robust and Non-Robust Models in Statistics* (Nova Science Publishers, 2009).

Svetlozar T. Rachev, John S.J. Hsu, Biliana Bagasheva, and Frank J. Fabozzi, *Bayesian Methods in Finance* (John Wiley & Sons, 2008).

Svetlozar T. Rachev, Stoyan Stoyanov, and Frank J. Fabozzi, *Advanced Stochastic Models, Risk Assessment, and Portfolio Optimization: The Ideal Risk, Uncertainty, and Performance Measures* (John Wiley & Sons, 2008).

Svetlozar T. Rachev, Stefan Mittnik, Frank J. Fabozzi, Sergio M. Focardi, and Teo Jasic, *Financial Econometrics: From Basics to Advanced Modeling Techniques* (John Wiley & Sons, 2007). (To be translated into simplified Chinese by Dongbei University of Finance & Economics Press, China.)

Frank J. Fabozzi, Petter N. Kolm, Dessislava Pachamanova, and Sergio M. Focardi, *Robust Portfolio Optimization and Management* (John Wiley & Sons, 2007)).

Sergio Focardi and Frank J. Fabozzi, *The Mathematics of Financial Modeling and Investment Management* (John Wiley & Sons, 2004). (Selected by RiskBook.com for "Best of 2004 Book Awards" and by *Financial Engineering News* as one of the top 3 books in 2005.) ((Translated into Simplified Chinese by China Renmin University Press, China)

<u>Economics Book</u>

Sergio Focardi and Frank J. Fabozzi, *The Theory of Qualitative Economic Growth: A New Framework for Economic Growth Theory* (Nova Science Puiblishers, 2023.)

<u>Accounting Books</u>

Ralph S. Polimeni, Frank J. Fabozzi, and Arthur H. Adelberg, *Quantitative Techniques in Planning and Control* : Third Edition (McGraw Hill, 2000).

Ralph Polimeni, Frank J. Fabozzi and Arthur Adelberg, *Cost Accounting: Concepts and Applications for Managerial Decision Making* (McGraw-Hill, New York, N.Y. 1991, Third Edition) [second edition translated into Spanish]

<u>Workbooks Coauthored</u>

Frank J. Fabozzi, Pamela P. Peterson, and Wendy D. Habegger, *Financial Management and Analysis Workbook* (John Wiley & Sons, 2004).

Frank J. Fabozzi, Harry M. Markowitz, and Leonard Kostovetsky, *The Theory and Practice of Investment Management Workbook* (John Wiley & Sons, 2004).

EDITED BOOKS

Frank J. Fabozzi (editor). *Handbook of Fixed Income Securities: Ninth Edition* (McGraw Hill, 2021)

Frank J. Fabozzi (editor), *The Handbook of Mortgage-Backed Securities: Seventh Edition* (Oxford University Press, 2016) [first edition translated into Japanese; parts of second edition translated into Japanese; fifth edition translated into Chinese).]

Frank J. Fabozzi and Harry M. Markowitz (editors), *The Theory and Practice of Investment Management: Second Edition* (John

Wiley & Sons, 2011). [First edition to be translated into Simplified Chinese by China Renmin University Press, People's Republic of China]

Frank J. Fabozzi and Harry M. Markowitz (editors), *Equity Valuation and Portfolio Management* (John Wiley & Sons, 2011).

Frank J. Fabozzi (editor). *The Encyclopedia of Financial Models*:: Volumes I, II, and III (John Wiley & Sons, 2013).

Frank J. Fabozzi (editor), *Handbook of Finance: Volume I–Financial Instruments and Markets* (John Wiley & Sons, 2008). (To be translated into simplified Chinese and published by China Citic Press.) (This handbook and the two other volumes of this three volume series were singled out by the editors of Choice for recognition as the most significant print and electronic works reviewed in *Choice* during in the 2008 calendar year.)

Frank J. Fabozzi (editor), *Handbook of Finance: Volume II–Financial Management and Asset Management* (John Wiley & Sons, 2008). (To be translated into simplified Chinese and published by China Citic Press.)

Frank J. Fabozzi (editor), *Handbook of Finance*: Volume III– *Valuation, Financial Modeling, and Quantitative Tools* (John Wiley & Sons, 2008). (To be translated into simplified Chinese and published by China Citic Press.)

Sylvan Feldstein and Frank J. Fabozzi (editors), *The Handbook of Municipal Bonds* (John Wiley & Sons, 2008) (Translated into Chinese in 2013).

Brian Lancaster, Glenn Schultz, and Frank J. Fabozzi (editors), *Structured Products and Related Credit Derivatives: A Comprehensive Guide for Investors* (John Wiley & Sons, 2008). [To be translated into Simplified Chinese and published by Beijing Huazhang Graphics & Information Co., Ltd., CHINA Projected Publication/release/offer date: JANUARY 25, 2015]

Frank J. Fabozzi, Dieter Kaiser, and Roland Füss, (editors), *Handbook of Commodity Investing* (John Wiley & Sons, 2008). (To be translated into simplified Chinese by the Economic Science Press, China)

2007

Frank J. Fabozzi, Lionel Martellini, and Philippe Priaulet (eds), *Advanced Bond Portfolio Management: Best Practices in Modeling and Strategies* (John Wiley & Sons, 2006). (Tranlated into Simplified Chinese by Dongbei University of Finance & Economics Press, China.)

Frank J. Fabozzi and Steven V. Mann (editors), *Securities Finance: Securities Lending and Repurchase Agreements* (John Wiley & Sons, 2005). [To be translated into Simplified Chinese and published by Beijing Huazhang Graphics & Information Co., Ltd., CHINA Projected Publication/release/offer date: JANUARY 25, 2015]

Peter L. Bernstein, Frank J. Fabozzi, Bruce I. Jacobs, and Kenneth N. Levy (editors), *The Bernstein Fabozzi/Jacobs Levy Awards: Five Years of Award Winning Articles from The Journal of Portfolio Management, Volume One 1998-2003* (New York, NY: Institutional Investor, 2005).

Frank J. Fabozzi and Moorad Choudhry (editors), *The Handbook of European Fixed Income Securities* (John Wiley & Sons, 2004).

Frank J. Fabozzi and Moorad Choudhry (editors), *The Handbook of European Structured Financial Products* (John Wiley & Sons, 2004).

Frank J. Fabozzi (editor), *Short Selling: Strategies, Risks, and Rewards* (John Wiley & Sons, 2004).

T. Daniel Coggin and Frank J. Fabozzi, *Handbook of Equity Style Management* (Third Edition, John Wiley & Sons, 2003). [Translated into Japanese and Korean.]

Frank J. Fabozzi (editor), *Interest Rate, Term Structure, and Valuation Modeling* (John Wiley & Sons, 2002).

Frank J. Fabozzi (editor), *The Handbook of Financial Instruments* (John Wiley & Sons, 2002). (To be translated into Russian.)

Frank J. Fabozzi and Efstathia Pilarinu (editors), *Investing in Emerging Fixed Income Markets* (John Wiley & Sons, 2002).

Frank J. Fabozzi (editor), *Bond Credit Analysis*: *Framework and Case Studies* (John Wiley & Sons, 2001) [To be translated into Simplified Chinese by China Renmin University Press, People's Republic of China]

Frank J. Fabozzi (editor), *Investing in Commercial Mortgage-Backed Securities* (John Wiley & Sons, 2001).

Frank J. Fabozzi and Laurie S. Goodman (editors), *Investing in Collateralized Debt Obligations* (John Wiley & Sons, 2001).

Frank J. Fabozzi (editor), *Accessing Capital Markets through Securitization* (John Wiley & Sons, 2001). [To be translated into Simplified Chinese by China Renmin University Press, People's Republic of China]

Frank J. Fabozzi (editor), *Fixed Income Readings for the Chartered Financial Analyst Program* (Frank J. Fabozzi Associates, 2000).

Frank J. Fabozzi (editor), *Professional Perspectives on Equity Indexing* (John Wiley & Sons, 2000).

Frank J. Fabozzi (editor), *Investing in Asset-Backed Securities* (John Wiley & Sons, 2000). [To be translated into simplified Chinese by CITIC Publishing House, People's Republic of China]

Frank J. Fabozzi, Chuck Ramsey, and Michael Marz (editors), *The Handbook of Nonagency Mortgage-Backed Securities* (John Wiley & Sons, Second Edition 2000).

Frank J. Fabozzi and James L. Grant (editors), *Value Based Metrics: Foundations and Practice* (John Wiley & Sons, 2000).

Frank J. Fabozzi (edtior), *Cash Management: Products and Strategies* (John Wiley & Sons, 2000).

David Babbel and Frank J. Fabozzi (editors), *Investment Management for Insurers* (John Wiley & Sons, 1999).

John Brynjolfsson and Frank J. Fabozzi (editors), *Handbook of Inflation Indexed Bonds* (John Wiley & Sons, 1999) [Translated into Japanese].

T. Daniel Coggin and Frank J. Fabozzi (editors), *Applied Equity Valuation* (John Wiley & Sons, 1999).

Frank J. Fabozzi and David Jacob (editors), *The Handbook of Commercial Mortgage-Backed Securities: Second Edition* (John Wiley & Sons, 1999). [Translated into Japanese]

Frank J. Fabozzi (editor), *Issuer Perspectives on Securitization* (John Wiley & Sons, 1999).

Frank J. Fabozzi (editor), *Advances in the Valuation and Management of Mortgage-Backed Securities* (John Wiley & Sons, 1999).

Frank J. Fabozzi (editor), *Perspectives on Investment Management of Public Pension Funds* (John Wiley & Sons, 1999).

Frank J. Fabozzi (editor), *Subprime Consumer Lending* (John Wiley & Sons, 1999).

Frank J. Fabozzi (editor), *Handbook of Structured Financial Products* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Trends in Commercial Mortgage-Backed Securities* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Bank Loans: Secondary Markets and Portfolio Management* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Handbook of Corporate Debt Instrument* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Perspectives on International Fixed Income Investing* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Handbook of Portfolio Management* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Handbook of Stable Value Investments* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Active Equity Portfolio Management* (John Wiley & Sons, 1998). [To be translated into Simplified Chinese by the Shanghai University of Finance & Economics Press of The People's Republic of China.]

Frank J. Fabozzi (editor), *Selected Topics in Equity Portfolio Management* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *Perspectives on Interest Rate Risk Management for Money Managers and Traders* (John Wiley & Sons, 1998).

Frank J. Fabozzi (editor), *The Use of Derivatives in Tax Planning* (John Wiley & Sons, 1998).

Peter L. Bernstein and Frank J. Fabozzi (editors), *Streetwise: The Best of the Journal of Portfolio Management* (Princeton University Press, 1998).

Frank J. Fabozzi (editor), *Managing Fixed Income Portfolios* (John Wiley & Sons, 1997).

Frank J. Fabozzi and Alberto Franco (editors), *The Handbook of Emerging Fixed Income and Currency Markets* (John Wiley & Sons, 1997).

Frank J. Fabozzi, (editors), *Securities Lending and Repurchase Agreements* (John Wiley & Sons, 1997).

Frank J. Fabozzi (editor), *Selected Topics in Bond Portfolio Management* (John Wiley & Sons, 1997).

Frank J. Fabozzi (editor), *Advances in Fixed Income Valuation Modeling and Risk Control* (John Wiley & Sons, 1997).

Frank J. Fabozzi (editor), *Pension Fund Investment Management* (John Wiley & Sons, 1997).

Anand Bhattacharya and Frank J. Fabozzi (editors), *Asset-Backed Securities* (John Wiley & Sons, 1997). [To be translated into Simplified Chinese by China Renmin University Press, People's Republic of China]

Frank J. Fabozzi (editor), *The Handbook of Fixed Income Options* (Irwin Publishing, 1996).

Frank J. Fabozzi and Atsuo Konishi (editors), *The Handbook of Asset/Liability Management: Investment Strategies, Liquidity Requirements and Risk Controls for Banks and Thrifts* (Irwin Professional Publishing, Burr Ridge IL, 1996) (translated into Japanese and into Polish).

Frank J. Fabozzi, Chuck Ramsey, and Frank Ramirez (editors), *Whole-Loan CMOs* (John Wiley & Sons, 1995).

Frank J. Fabozzi (editor), *CMO Portfolio Management* (John Wiley & Sons, 1994).

John Carlson and Frank J. Fabozzi (editors), *The Trading and Securitization of Senior Bank Loans* (Probus Publishing, Chicago, IL 1992).

Robert Arnott and Frank J. Fabozzi (editors), *Active Asset Allocation* (Probus Publishing, Chicago, IL 1992, second edition). [First edition translated into Japanese].

Frank J. Fabozzi (editor), *The Collected Works of Martin Leibowitz* (foreword by William Sharpe) (Probus Publishing, Chicago, IL 1992).

Frank J. Fabozzi (editors), *Current Topics in Investment Management* (Harper & Row, NY 1990).

Frank J. Fabozzi (editor), *Managing Institutional Assets* (Ballinger Publishing, 1990).

Frank J. Fabozzi (editor), *Handbook of Treasury and Government Agency Securities: Instruments, Trading and Portfolio Strategies* (Probus Publishing, Chicago, IL 1990, second edition) [first edition translated into Japanese].

Frank J. Fabozzi (editor), *The Japanese Bond Markets* (Probus Publishing, Chicago, IL 1990)

Frank J. Fabozzi (editor), *The New High-Yield Debt Market: A Handbook for Portfolio Managers and Analysts* (Harper & Row, New York, NY 1990).

Frank J. Fabozzi (editor), *Fixed-Income Portfolio Strategies* (Probus Publishing, Chicago, IL 1989).

Frank J. Fabozzi and Gregory Kipnis (editors), *The Handbook of Stock Index Futures and Options* (Dow Jones-Irwin, Homewood, IL 1989- translated into Japanese)

Frank J. Fabozzi (editor), *Institutional Investors Focus on Investment Management* (Ballinger Publishing, Cambridge, MA 1989).

Frank J. Fabozzi (editor), *Portfolio and Investment Management: State-of-the Art Research, Analysis and Strategies* (Probus Publishing, Chicago, IL 1989).

Frank J. Fabozzi (editor), *Advances and Innovations in Bond and Mortgage Markets* (Probus Publishing, Chicago, IL, 1987).

Frank J. Fabozzi (editor), *Mortgage-Backed Securities: New Strategies, Applications and Research* (Probus Publishing, Chicago, IL, 1987).

Frank J. Fabozzi (editor), *Advances in Bond Analysis and Portfolio Strategies* (Probus Publishing, Chicago, IL, 1987).

Frank J. Fabozzi and Frank G. Zarb (editors), *The Handbook of Financial Markets: Securities, Options and Futures* (Dow Jones-Irwin, Inc., Homewood, IL, 1986-second edition. Foreword by Arthur Burns).

Frank J. Fabozzi (editor), *Floating Rate Instruments* (Probus Publishing, Chicago, IL, 1986).

Frank J. Fabozzi (editor), *New Developments in Mortgage-Backed Securities* (The Institute of Chartered Financial Analysts Continuing Education Series, Dow Jones-Irwin, 1985).

Frank J. Fabozzi (editor), *Winning the Interest Rate Game: A Guide to Debt Options* (Probus Publishing, Chicago, IL, 1985).

Frank J. Fabozzi and Leslie N. Masonson (editors), *Corporate Cash Management: Techniques and Analysis* (Dow Jones-Irwin, Homewood, IL, 1985).

Frank J. Fabozzi and Sheri Kole (editors), *Selected Topics in Investment Management for Financial Planning* (Dow Jones-Irwin, Homewood, IL, 1985).

Frank J. Fabozzi and Gregory Kipnis (editors), *Stock Index Futures* (Dow Jones-Irwin, Homewood, IL, 1984).

Frank J. Fabozzi and Harry Greenfield (editors), *The Handbook of Economic and Financial Measures* (Dow Jones-Irwin, Homewood, IL, 1984).

Frank J. Fabozzi, Sylvan G. Feldstein, Irving M. Pollack and Frank G. Zarb (editors), *The Municipal Bond Handbook: Volume I* (Dow Jones-Irwin, Inc., Homewood, Il 1983).

Sylvan G. Feldstein, Frank J. Fabozzi and Irving M. Pollack (editors), *The Municipal Bond Handbook: Volume II* (Dow Jones-Irwin, Inc., Homewood, IL, 1983).

Thomas L. Chrystie and Frank J. Fabozzi (editors), *Left Hand Financing: An Emerging Field of Corporate Finance* (Dow Jones-Irwin, Inc., Homewood, IL, 1983).

Frank J. Fabozzi (editor), *Readings in Investment Management* (Richard D. Irwin, Inc., 1983).

AUTHORED/COAUTHORED CHAPTERS/PAPERS IN BOOKS

Oscar Carchano, Svetlozar T. Rachev, Young Shin Kim, Edward W. Sun, Frank J. Fabozzi, "A Quasi-Maximum Likelihood Estimation Strategy for Value-at-Risk Forecasting: Application to Equity Index Futures Markets," in the Handbook of Financial Econometrics and Statistics, Cheng-Few Lee and John C. Lee, eds. (New York: Springer, 2005), pp. 1325-1340.

Anna Chernobai, Svetlozar T. Rachev, and Frank J. Fabozzi, "Composite Goodness-of-Fit Tests for Left-Truncated Loss Samples," in the *Handbook of Financial Econometrics and Statistics*, Cheng-Few Lee and John C. Lee, eds. (New York: Springer, 2005), pp. 275-296.

Christopher Möller, Svetlozar T. Rachev, Young Shin Kim, and Frank J. Fabozzi, "Innovation Processes in Logically Constrained Stationary Time Series," in Martin T. Wells and Ashis SenGupta (eds), *Advances in Directional and Linear Statistics*, Festschrift volume for Prof. S. Rao Jammalamadaka, Springer, 2011.

Sergio Focardi and Frank J. Fabozzi, "What Can We Understand About Economics?" in Laurence Siegel and Rodney Sullivan (eds) *Voices of Wisdom: Understanding the Global Financial Crisis,* CFA Institute Research Foundation, 2010.

Michele Leonardo Bianchi, Svetlozar. T. Rachev, Young Shin Kim, and Frank J. Fabozzi, "Tempered Stable Distributions and Processes in Finance: Numerical Analysis," in Marco Corazza and Claudio Pizzi (Eds.), *Mathematical and Statistical Methods for Actuarial Sciences and Finance* (Springer-Verlag, 2010). pp. 33-42.

Biliana Güner. Svetlozar T. Rachev, Daniel Edelman, and Frank J. Fabozzi "Bayesian Inference for Hedge Funds with Stable Distribution of Returns," in Klaus Böcker (ed.), *Rethinking Risk Measurement and Reporting: Uncertainty, Bayesian Analysis, Expert Judgement* (London: Risk Books, 2010).

Papers in John B. Guerard, Jr. (ed.) *The Handbook of Portfolio Construction: Contemporary Applications of Markowitz Techniques* (New York: Springer 2010):

- Andrew Chen, Frank J. Fabozzi, and Dashan Huang, "Models for Portfolio Revision with Transaction Costs in the Mean-Variance Framework."
- Svetlozar T. Rachev, Borjana Racheva-Iotova, Stoyan V. Stoyanov, and Frank J. Fabozzi, "Risk Management and Portfolio Optimization for Volatile Markets."
- Ekaterina N. Sereda, Efim M. Bronshtein, Svetozar T. Rachev, Frank J. Fabozzi , Wei Sun, Stoyan Stoyanov, "Distortion Risk Measures in Portfolio Optimization."

Svetlozar T. Rachev and Frank J. Fabozzi, "Modeling, Estimation and Optimization of Equity Portfolios with Heavy-Tailed Distributions." In Stephen Satchell (ed.), *Optimizing Optimization: The Next Generation of Optimization Applications and Theory* (Academic Press/Elsevier, 2009).

Papers in Georg Bol, Svetlozar T. Rachev, and Reinold Wuerth (eds.)*, Risk Assessment: Decisions in Banking and Finance* (Physika Verlag, Springer 2009):

- Young Shin Kim, Svetlozar T. Rachev, Michele Leonardo Bianchi, and Frank J. Fabozzi, "A New Tempered Stable Distribution and Its Application to Finance."
- Dezhong Wang, Svetlozar T. Rachev, and Frank J. Fabozzi, "Pricing Tranches of a CDO and a CDS Index: Recent Advances and Future Research."
- Sebastian Kring, Svetlozar T. Rachev, Markus Hochstotter, and Frank J. Fabozzi, "Estimation of α-Stable Sub-Gaussian Distributions for Asset Returns."

Papers in Detlef Seese, Christof Weinhardt, and Frank Schlottmann (eds.), *Handbook of Information Technology in Finance*, Springer, 2008.

- Biliana Bagasheva, Svetlozar Rachev, John Hsu, and Frank J. Fabozzi, "Bayesian Applications to the Investment Mangement Process."
- Wei Sun, Svetlozar Rachev, and Frank J. Fabozzi. "Long-Range Dependence, Fractal Processes, and Intraday Trading."

Svetlozar T. Rachev, Stoyan Stoyanov, Almira Biglova, and Frank J. Fabozzi, "An Empirical Examination of Daily Stock Return Distributions for U.S. Stocks" in Daniel Baier, Reinhold Decker, and Lars Schmidt-Thieme (eds.) *Data Analysis and Decision Support, Springer Series in Studies in Classification, Data Analysis, and Knowledge Organization* (Berlin: Springer-Verlag, 2005), pp. 269-281

Jongmoo Jay Choi, Frank J. Fabozzi, and Uzi Yaari, "How To Diversify the Tax-Sheltered Equity Fund," *Advances in Investment Analysis and Portfolio Management,* Volume 1 (1990).

EDITORIAL POSITIONS

Current

Editor, *Journal of Portfolio Management*
Co-Editor (co-founder), *Journal of Financial Data Science*
Associate Editor*, Quantitative Finance; Annals of Operation Research;* Associate Editor, *Journal of Fixed Income;* Consulting Editor, *Journal of Structured Finance;* Editorial Board, *Journal of Asset Management;* Advisory Board, *Review of Futures Markets; Journal of Derivatives*

Honorary Editorial Board

Journal of Mathematical Finance; Theoretical Economic Letters

Prior

Founding Editor, *Advances in Futures and Options Research* (published by JAI Press); Associate Editor, *Review of Quantitative Finance and Accounting* (1990-1992); Editor, *Professional Perspectives on Fixed Income Portfolio Management;* Advisory Board, *SSRN History of Finance eJournal;* Editorial Board, *Investment Management & Financial Innovations;* Editorial Board*: International Journal of Financial Engineering and Risk Management;* Associate Editor, *Risk Letters*

CONSULTING EDITOR

John Wiley & Sons, Frank J Fabozzi Series in Finance

DIRECTORSHIPS

Board of Directors/Trustees, BlackRock Fixed Income Funds, Original trustee since 1988. Retired on 12/31/2023
Board of Directors/Trustees, BlackRock BCIA Funds since 2020. Retired on 12/31/2023
Previously Board of Directors/Trustees, BlackRock Equity-Liquidity Funds, 2014- February 2016
Previously a director of Guardian Mutual Funds and Guardian Annuity Funds
Previously on the board of directors of IMN-Institutional Investor. (Co-founder of Information Management Network that was purchased in 2004 by Euromoney Institutional Investor, one of Europe's largest business and financial magazine publishers, a constituent of the FTSE 250 Index and 70% owned by the Daily Mail and General Trust Group.)

CONSULTING CLIENTS/PRESENTATIONS

Bank of Korea, U.S. Securities and Exchange Commission, U.S. Department of Justice, Federal Home Loan Bank of Atlanta, Federal Reserve Board, Federal Home Loan Bank of New York, Freddie Mac, Fannie Mae, Ginnie Mae, T Rowe Price, Wellington, Bear Stearns, Merrill Lynch, Bank of America, Goldman Sachs, Smith Barney, UBS, IndexIQ, Charles Schwab, Barclays, Alex Brown, Global Asset Management (2002-2006 consultant for active equity strategies), Reuters, Harford Investment Management, ING Investment Management, Allianz-Pimco, Celfin (Chile), Miller, Anderson & Sherrerd (now Morgan Stanley Asset Management), Honda, Chrysler, National Credit Union Association, GMAC Institutional Advisors, Golden Rule Insurance Company, Lewtan Technologies, M&T Bank, LaSalle National Bank, Morgan Kegan, Paribus, Prudential, Piper Capital Management, SunGard Securities Systems, Telerate, Unibank (Copenhagen, Denmark), Norwest Bank Minnesota, Eascorp Credit Union, US National Credit Union, Aubrey G. Lanston, Meridan Bank, Merchants Insurance Company, Digital Equipment Corp (succession planning)

OTHER PROFESSIONAL ACTIVITIES

Emeritus trustee, CFA Institute Research Foundation; Princeton University, Advisory Council for the Department of Operations Research and Financial Engineering (July 1, 2003 to June 30, 2011; The Institute for Quantitative Research in Finance (Q Group): Program Committee: 2013-2014; Advisory Board: Princeton University Quant (since 2011); Honorary Advisory to the Chinese Asset Securitization website. Advisory Board, The Wharton School, University of Pennsylvania, Jacobs Levy Equity Management Center for Quantitative Financial Research

Refereed papers for: *Econometrica, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Banking & Finance, Journal of Empirical Finance, Journal of Optimization, Finance Research Letters, European Journal of Finance, Applied Mathematical Finance, Computational Economics, European Journal of Operational Research, North American Actuarial Journal, Applied Economics, European Financial Management. International Journal of Theoretical and Applied Finance, Financial Analysts Journal, Financial Management, Quantitative Finance, Annals of Operations Research, Applied Mathematics Letters, Journal of Risk Finance, Journal of Post-Keynesian Economics, Physica A, North Atlantic Actuarial Journal, Insurance: Mathematics and Economics; Central European Journal of Operations Research; International Journal of Financial Engineering and Risk Management, Emerging Markets Review; Economic Modelling*

OTHER PUBLICATIONS

Frank J. Fabozzi and Andrew Kalotay *Ginnie Mae and the Secondary Mortgage Market: an Integral Part of the American Economic Engine* published by the Government National Mortgage Association, March 2003.
Frank J. Fabozzi, "Overview of Structured Financial Products," *The CFA Institute On-Line Website*.
Frank J. Fabozzi and Ronald J. Ryan, "Redefining Pension Plans," *Institutional Investor*, January 2005, pp. 84-89.

Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas, *Fabozzi/Intertek Can Modeling Help Deal with the Pension Funding Crisis* (December 2004). (Research Report)
Frank J. Fabozzi, Sergio M. Focardi, and Caroline Jonas, *Fabozzi/Intertek 2006 Survey Trends in Equity Portfolio Modeling* (September 2006).
Harold Hastings, Jack C. Francis and Frank J. Fabozzi, "Bankruptcy Model: An Economic Application of Mathematical Catastrophe Theory," abstracted in *Notices of the American Mathematical Society,* Vol. 24, No. 4, June 1977. Published as Jack C.

AWARD-WINNING PAPERS

European Financial Management 2010 Best Paper Award for entitled "Property Derivatives for Managing European Real-Estate Risk" published in the *EFM Journal,* (Volume 16, 1, January 2010).

Paper selected as the Best Research Paper at the 10th Research Conference Campus for Finance, that is hold annually at WHU Otto Beisheim School of Management, Vallendar, Germany: Frank J. Fabozzi, Robert Shiller, and Radu Tunaru, "A Pricing Framework for Real Estate Derivatives."

Paper selected as the Best Paper at the Fifth International Conference on Information and Management Sciences, Chengdu, China, July 1-8, 2006:: Dashan Huang, Frank J. Fabozzi, and Masao Fukushima "Robust Portfolio Selection with Uncertain Exit Time Using Worst-Case VaR Strategy"

Winner of the 2006 Outstanding Paper by Emerald Literati Network: Frank J. Fabozzi and Sergio M. Focardi, "An Autoregressive Conditional Duration Model of Credit Risk Model," *Journal of Risk Finance* Vol. 6, No. 3(2005), pp. 208-225.

Paper Selected as the Best Paper of the FMA 1992 Competitive Papers Awards Program in the Area of Investments: Frank J. Fabozzi, Christopher K. Ma, and William T. Chittenden, "The Information Content of Intraday Large Price Changes."

PAPERS RECENTLY PRESENTED AT CONFERENCES

Svetlozar T. Rachev, Teo Jaši_, Stoyan Stoyanov, and Frank J. Fabozzi, "Momentum Strategies using Reward-Risk Stock Selection Criteria." *Conference on Heavy Tails and Stable Paretian Distributions in Finance and Macroeconomics*. In celebration of the 80th birthday of Professor Benoît B Mandelbrot, November 10-12, 2005 in Eltville, Germany.

Wei Sun, Svetlozar T. Rachev, Frank J. Fabozzi, and Petko Kalev, "Long-Range Dependence and Heavy-Tailedness in Modeling Trade Duration." *Conference on High Frequency Finance (Microstructure of Financial Markets in Europe)* at the The Center of Finance and Econometrics at the University of Konstanz, Germany, May 19-20, 2006.

Dashan Huang, Frank J. Fabozzi, and Masao Fukushima "Robust Portfolio Selection with Uncertain Exit Time Using Worst-Case VaR Strategy" at Fifth International Conference on Information and Management Sciences, Chengdu, China, July 1-8, 2006.
-
Young Shin Kim, Svetlozar T. Rachev, Michele Leonardo Bianchi, and Frank J. Fabozzi, "Option Valuation with a New Tempered Stable GARCH Model," accepted for the XLI Meeting of the Euro Working Group on financial Modelling (EWGF), November 8-10, 2007.

BLOOMBERG ARTICLE ABOUT FRANK FABOZZI

Story about Frank Fabozzi: Jonathan Towers, "The Boswell of Bonds," *Bloomberg Magazine*, July 1999, Vol. 8, No. 7, pp. 42-43.