Marco Avellaneda: List of Publications
Updated December 12, 2007

Quantitative Finance

1. M Avellaneda and S Stoikov, High-frequency trading in a limit order book, *Quant. Finance* 2008

2. M Avellaneda, A look ahead at options pricing and volatility, *Quantitative Finance*, 2004

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5. J Kampen, M Avellaneda, On parabolic equations with gauge function term and applications to the multidimensional Leland Equations, *Applied Mathematical Finance*, 2003

6. M Avellaneda, D Boyer-Olson, J Busca, P Friz, Application of large deviation methods to the pricing of index options in finance, *Comptes rendus de l'Académie des Sciences de Paris*, Mathématique, 2003

7. R Cont, M Avellaneda, Introduction to the special issue on volatility modeling, *Quantitative Finance*, 2002

8. KP Scherer, M Avellaneda, All for One and One for All? A Principal Component Analysis of Latin American Brady Bond Debt from 1994 to 2000, *International Journal of Theoretical and Applied Finance*, 2002

9. M Avellaneda, L Wu, Credit contagion: Pricing cross-country risk in Brady debt markets *International Journal of Theoretical and Applied Finance*, 2001

10. M Avellaneda, J Zhu, Distance to default, *RISK*, 2001, Distancia al Incumplimiento, *Spanish RISK*, 2002

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17. M Avellaneda, L Wu, Pricing Parisian-style options with a lattice method, *International Journal of Theoretical and Applied Finance*, 1999

18. M Avellaneda, editor: *Quantitative Analysis in Financial Markets: Collected Papers of the New York University Mathematical Finance Seminar Volumes I,II, III*, World Scientific, 1999, 2000, 2001

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20. M Avellaneda and J. Newman, Positive Interest Rates and Non-Linear Term-structure models, unpublished, *CIMS-NYU Working Paper*, 1998

21. M Avellaneda, A Carelli, F Stella, Following The Bayes Path to Option Pricing, *J. of Computational Intelligence in Finance*, 1998

22. M Avellaneda, Minimum-relative-entropy calibration of asset pricing models, *International Journal of Theoretical and Applied Finance*, 1998

23. M Avellaneda, The Minimum-Entropy Algorithm and Related Methods for Calibrating Asset-Pricing Models, *Proceedings of the International Congress of Mathematicians, Documenta Mathematica*, 1998

24. Y Zhu, M Avellaneda, An E-ARCH model for the term structure of implied volatility of FX options, *Applied Mathematical Finance*, 1997

25. M Avellaneda, C Friedman, R Holmes, D Samperi, Calibrating volatility surfaces via relative-entropy minimization, *Applied Mathematical Finance*, 1997

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Burgers' Equation, MHD equilibria

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Composites

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Ph. D. Dissertation

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