Forthcoming Articles

1. Michele Leonardo Bianchi and Frank J. Fabozzi, “Investigating the Performance of Non-Gaussian Stochastic Intensity Models in the Calibration of Credit Default Swap Spreads” (Forthcoming Computational Economics)

2. Stoyan Valchev, Radu Tunaru, and Frank J. Fabozzi, “Conditional Valuation of Barrier Options with Incomplete Information” (Forthcoming Quantitative Finance)


7. Frank J. Fabozzi and Dennis Vink, “The Information Content of Three Credit Ratings: The Case of European Residential Mortgage-Backed Securities” (Forthcoming in European Journal of Finance) doi 10.1080/1351847X.2013.862838

Published Articles by Year

2014


2013


23. Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, “Sensitivity of Portfolio VaR and CVaR to Portfolio


### 2012


2011


2010


60. Ivan K. Mitov, Svetlozar T. Rachev, and Frank J. Fabozzi, “Approximation of Aggregate and Extremal Losses Within the...


2008


2007


138. Frank J. Fabozzi and Vinod Kothari, Securitization: the Tool of Financial Transformation,” *Journal of Financial Transformation* Volume 20 (September 2007), pp. 31-44. (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)


2006


2005


159. John M. Mulvey, Frank J. Fabozzi, William R. Pauling, Koray D. Simsek, and Zhongjun 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.)


2004


2003


184. 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]


2002


2001


2000


1999


1995


1994


1993


196. 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.)

1992

1991

1990

1989

1988

1987

1986

1985

1984
221. 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.

1983


1982


1981


1980


1979


1978


