ANDREW LO

Publications:

Refereed Journal Articles


Publications (continued): Refereed Journal Articles


17. Nonparametric Estimation of State-Price Densities Implicit in Financial Asset Prices, with Yacine A"


27. Hedging Derivative Securities and Incomplete Markets: An
28. Asset Allocation and Derivatives, with Martin Haugh, Quantitative Finance

29. Computational Challenges of Financial Engineering, with Martin Haugh,

30. Econometric Models of Limit-Order Executions, with Craig MacKinlay and
Lo – 3Publications (continued): Refereed Journal Articles

31. Risk Management For Hedge Funds: Introduction and Overview, Financial

32. The Sources and Nature of Long-Term Dependence in the Business Cycle,


34. The Psychophysiology of Real-Time Financial Risk Processing, with Dmitry

Markets 3(2002), 76–86.

36. Trading Volume, with Jiang Wang, in Dewatripont, M., Hansen, L. and S.
Turnovsky, eds., 2003, Advances in Economic Theory: Eight World Congress
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37. It’s 11pm—Do You Know Where Your Liquidity Is? The Mean-Variance-
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38. Asset Prices and Trading Volume Under Fixed Transaction Costs, with Harry
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39. The Adaptive Markets Hypothesis: Market Efficiency from an Evolutionary

40. An Econometric Analysis of Serial Correlation and Illiquidity in Hedge-Fund
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Non-Refereed Articles


14 January 2008 Lo – 5 Publications (continued): Non-Refereed Articles


Books and Monographs


Working Papers and Research in Progress


3. Are Stock Returns Stable?, with Blake LeBaron and Jonathan Taylor.


5. The Dynamics of Global Financial Crises, with Kevin Amonlirdviman, Mila Getman-sky, and Rishi Kumar.


10. What Is An Index?