

Faculty Publications, 1990-Present

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M. Broadie, J. Detemple, **Eric Ghysels**, and O. Torres, “American Options with Stochastic Dividends and Volatility: A Nonparametric Investigation,” *Journal of Econometrics* 94, pgs. 53-92.

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M. Broadie, J. Detemple, **Eric Ghysels**, and O. Torres, “Nonparametric Estimation of American Option Exercise Boundaries and Call Prices,” *Journal of Economic Dynamics and Control* 24, pgs 1829-1857.

Mikhail Chernov and **Eric Ghysels**, “A Study Towards a Unified Approach to the Joint Estimation of Objective and Risk Neutral Measures for the Purpose of Options Valuation,” *Journal of Financial Economics* 56, pgs 407-458.

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