

Research outputs

How Exogenous Liquidity Affects Information Efficiency in the Options Market

Ni, S. & Wang, L., 18 Oct 2024. 48 p.

Trading options and CDS on stocks under the short sale ban

Ni, S. X. & Pan, J., Oct 2024, In: Journal of Banking and Finance. 167, 9 p., 107243.

Does Option Trading Have a Pervasive Impact on Underlying Stock Prices?

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Demand for crash insurance, intermediary constraints, and risk premia in financial markets

Chen, H., Joslin, S. & Ni, X., 1 Jan 2019, In: Review of Financial Studies. 32, 1, p. 228-265 38 p.

Does Option Trading Affect the Return Predictability of Short Selling Activity?

Chan, K., Kot, H. W. & Ni, X., Nov 2017, SSRN, 39 p. (S&P Global Market Intelligence Research Paper Series)(Wharton Research Data Services (WRDS) Research Paper Series).

Days to Cover and Stock Returns

Hong, H. G., Li, F. W., Ni, X., Scheinkman, J. A. & Yan, P., Dec 2016. 63 p.

Differences in trading and pricing between stock and index options

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All are smart: Do short sellers convey more information than option investors?

Chan, K., Kot, H. W. & Ni, X., Jul 2011.

The Effects of Investor Sentiment on Speculative Trading and Prices of Stock and Index Options

Lemmon, M. L. & Ni, X., Aug 2009. 51 p.

Volatility Information Trading in the Option Market

Ni, S. X., Pan, J. & Poteshman, A. M., Jun 2008, In: Journal of Finance. 63, 3, p. 1059-1091 33 p.

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Grants

Projects