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Publications Li, G. and C. Zhang, 2016, On the Relationship Between Conditional Jump Intensity and Diffusive Volatility, *Journal of Empirical Finance*, 37, 196-213
Li, G., 2016, Does the Liquidity of Underlying Stocks Affect the Liquidity of Derivatives? Evidence from a Natural Experiment, *China Accounting and Finance Review*, 18, 1-21
Li, G. and C. Zhang, 2013, Diagnosing Affine Models of Options Pricing: Evidence from VIX, *Journal of Financial Economics*, 107, 199-219
Li, G. and C. Zhang, 2011, Why are Derivative Warrants More Expensive than Options? An Empirical Study, *Journal of Financial and Quantitative Analysis*, 46, 275-297
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