

**Refereed Journal Articles**

R[ ]}æ|Æ/ô&|ñ|Æ&æå^ { å&R[ ]}æ|ÆÚ`å|å•@^åD  
Tomas, M., Yu, J. (2023). Option Pricing with Finite Difference using a Pull-to-Par Bond Model. *HH*(2 (fall)). DOI 10.3905/jfi.2023.1.163

R[ ]}æ|Æ/ô&|ñ|Æ&æå^ { å&R[ ]}æ|ÆÚ`å|å•@^åD  
Arel, B., Stark, L., Tomas, M. (2023). The Effect of Fraud Diamond Capability Measures on Fraud Occurrence. *GEGH*, 1-19. <https://doi.org/10.2308/JFAR-2021-024>

Tomas, M., Krishnan, H. P. (2006). An Extension to Fitting Discrete Time Term Structure Models When Rates Are Outcomes of Bernoulli Trials. *Üçüncü İstatistik ve İktisat Dergisi*, 15(2), 1-16.  
[http://business.kent.edu/rfm/vol15\\_2\\_2.html](http://business.kent.edu/rfm/vol15_2_2.html)

R[~!}æ|ÁŒ|cā&|~ÉÁŒ&æå^ { å&ÁR[~!}æ|ÁÇÚ~à|å•@^åÐ

Frino, A., Harris, F. H. DeB, McInish, T. H., Tomas, M. (2004). Price Discovery in the Pits: The Role of Market Makers on the CBOT and the Sydney Futures Exchange. *R[ ' }æ\|/-Ø c ^' /^•\Tæ\| ^c•ÉG I(8).* <http://www3.interscience.wiley.com/cgi-bin/abstract/109065131/ABSTRACT>

R[ `;]æ|ÁŒ/cä&/^ÉÁŒ&æå^ { ä&ÁR[ `;]æ|ÁçÚ`à|ä•@^åD

Holder, M. E., Pace, R. D., Tomas, M. (2002). Complements or Substitutes? Equivalent Futures Contract Markets? The Case of Corn and Soybean Futures on U.S. and Japanese Exchanges. *R[イ]ジナル・エコノミクス*, 14(4), 1-24.

R[~!}æ]ÁŒ/cā&/^ÉÁŒ&æå^ { å&ÁR[~!}æ]ÁŒÚ~à/å•@^åD

Kim, M., Ravi, S., Tomas, M. (2000). Mutual Fund Objective Misclassification. *R[~]/{æ}~*  
Ó&{}/[ {å&•Àæ}åÅÓ~•ä}^••ÉÍG(4), 309-323.  
[http://www.sciencedirect.com/science?\\_ob=ArticleURL&\\_udi=B6V7T-411XCR8-1&\\_user=1563816&\\_coverDate=08%2F31%2F2000&\\_rdoc=1&\\_fmt=&\\_orig=search&\\_sort=d&view=c&\\_acct=C000053744&\\_version=1&\\_urlVersion=0&\\_userid=1563816&md5=d0c681ef8966cdc0bd6c2654c9f7e0dd](http://www.sciencedirect.com/science?_ob=ArticleURL&_udi=B6V7T-411XCR8-1&_user=1563816&_coverDate=08%2F31%2F2000&_rdoc=1&_fmt=&_orig=search&_sort=d&view=c&_acct=C000053744&_version=1&_urlVersion=0&_userid=1563816&md5=d0c681ef8966cdc0bd6c2654c9f7e0dd)

R{`};æ|ÁŒ|â&|^ÉÁŒ&æå^ { â&ÁR{`};æ|ÁŒÚ`à|â•@^åD

R[~';}æ]ÁŒ/ã&|^ÉÁŒ&æå^ { å&ÁR[~';}æ]ÁŒÚ~à|å•@^åD

Holder, M. E., Tomas, M., Webb, R. I. (1999). Winners and Losers: Recent Competition Among Futures Exchanges for Equivalent Financial Contract Markets. *Öğrenci Çalışması*, 1(2), 151-164.

<http://direct.bl.uk/bld/PlaceOrder.do?UIN=073258637&ETOC=RN&from=searchengine>

R[~!}æ]ÁŒ/cä&|~ÉÁŒ&æå^ { ä&ÁR[~!}æ]ÁŒÚ~à|ä•@^åD

R[ `; } æ / ÁŒ / cä & / ^ÉÁŒ & æ å ^ { ä & ÁR[ `; } æ / ÁÇ Ú ` à / ä • @ ^ å D

Holder, M. E., Tomas, M. (1997). A Simple Model for Pricing Inflation-Indexed Futures. *Ökonomie* 8(1).

R[ `!` ]æ|ÁCE|cá&|`^ÉACE&æå^ { å&R[ `!` ]æ|ÁÇÚ`à|ä@^åD  
Finucane, :|||||||||||||| /C beSts

Shukla, R. K., Tomas, M. (2007). In S.S.S. Kumar (Ed.), *Ö[ { }]|^v^hÖ^/äçæç[ }å[~åÓ|æ& \E  
Ü&@[ /^•åU]çä[ }åÚ/ä& } \*AØ[ /{ ^|æÅéÖ@æ]c^/åJÄCE] ]^}åäø*. Financial Derivatives/Prentice Hall of India.

Ó[ [ \EÖ@æ]c^/ä}åÜ&@/[æ/]åÖ[ [ \Eß^ , åçÚ ^å|ä•@^åD  
Tomas, M. (1999). In Helyette Geman (Ed.), *ŒP[c^å[ }åÚ/ä& } \*åÚÖÜåÜå} \*|åEÖç^}çåU]çä[ }•  
ç!^]å}ø* (pp. Chapter 14). Insurance and Weather Derivatives, Risk Books.  
[http://db.riskwaters.com/public/showPage.html?page=book\\_page&tempPageName=160749](http://db.riskwaters.com/public/showPage.html?page=book_page&tempPageName=160749)

### **Conference Proceedings**

Ö[ ]-^/^}ä&åU/[&^vå} \*åçÚ ^å|ä•@^åD  
Tomas, M. (1997). *Ö[ åæ|ä:æçä[ }å[~åCE••^çÄCE]/[&æçä[ }åÄCE] ]|ä&æçä[ }•åç[ ÅQ]c^/}æçä[ }æ|åÖ ^åç ^  
Tæ/|åç•å*. Proceedings of the Conference on Global Equity Indexing.

### **Other Intellectual Contributions**

Tæ \*æ:å}^vV|æå^åU^å|ä&æçä[ }åçÚ ^å|ä•@^åD  
Tomas, M. (1997). *ÖÖUV\A} } [çæc^•å[ }åWÈÜE\A} } [çæçä[ }å Yåç@Å} -|æçä[ }åQ}å^ç^å^å|Ø ^ç^/å^•å}å  
U]çä[ }•*. Financial Exchange.

Ü^•åæ/äÜ^] [ /åçÚ ^å|ä•@^åD  
Tomas, M. (1995). *Y@åç^åUæ]å/åÜVÖåÖ^/äçæçäç^•åÜ^/ç^*. Chicago Mercantile Exchange,  
Financial Research Department.