Intellectual Contributions

The University of Vermont

Tomas III, Michael

Refereed Journal Articles

Journal Article, Academic Journal (Published)
Tomas, M., Yu, J. (2023). Option Pricing with Finite Difference using a Pull-to-Par Bond Model. *33*(2 (fall)). DOI 10.3905/jfi.2023.1.163

Journal Article, Academic Journal (Published)
Arel, B., Stark, L., Tomas, M. (2023). The Effect of Fraud Diamond Capability Measures on Fraud Occurrence. *2023*, 1-19. https://doi.org/10.2308/JFAR-2021-024 https://aaahq.org/Research/Journals/Section-Journal-Home-Pages/Journal-of-Forensic-Accounting-Research

Journal Article, Academic Journal (Published)
Yu, J., Tomas, M. (2023). An Alternative Method for Analytical Solutions of Two-Dimensional Black-Scholes-Merton Equation. *Journal of Applied Mathematics, 2023*, 11. https://doi.org/10.1155/2023/6725686

Journal Article, Academic Journal (Published)
Tomas, M., Yu, J. (2023). A Pull-to-Par Binomial Model for Pricing Options on Bonds. *Journal of Derivatives, 31*(1), 111-127. DOI 10.3905/jod.2023.1.180 https://jod.pm-research.com/

Journal Article, Academic Journal (Published)
Tomas, M. J., Yu, J. Y. (2021). An Asymptotic Solution for Call Options on Zero-Coupon Bonds. *Mathematics: (Special Issue) Frontiers of Stochastic Processes Applied to Modelling in Finance, 9*(16). https://www.mdpi.com/journal/mathematics

Journal Article, Academic Journal (Published)
Arel, B., Tomas, M. (2019). Ratcheting Up: Adjusting the Incentives in the NBA Draft. *International Journal of Sport Finance, 14*(4).

Journal Article, Academic Journal (Published)
Tomas, M., Do, H. (2016). A Heuristic Algorithm for the Heath Jarrow Morton Model. *Journal of Fixed Income / Institutional Investor, 26*(1). http://www.iijournals.com/toc/jfi/current

Journal Article, Academic Journal (Published)
Tomas, M., Bouriaux, S. (2014). Why do Insurance-Linked Exchange Traded Derivatives Fail? *The Journal of Insurance Issues, 37*(1). www.insuranceissues.org

Journal Article, Academic Journal (Published)
Arel, B., Tomas, M. (2012). The NBA draft: A put option analogy. *Journal of Sports Economics, 13*(3), 279-305.. DOI 10.1177/1527002511406128

Journal Article, Academic Journal (Published)
Tomas, M., Bouriaux, S. (2009). Use of Interest Rate Derivatives by U.S. Based Domestic and Global Bond Mutual Funds. *Journal of Management Research, 1*(2), 17. http://www.macrothink.org/journal/index.php/jmr/article/view/45/55

Journal Article, Academic Journal (Published)

Tomas, M., Krishnan, H. P. (2006). An Extension to Fitting Discrete Time Term Structure Models When Rates Are Outcomes of Bernoulli Trials. *Review of Futures Markets, 15*(2). http://business.kent.edu/rfm/vol15_2_2.html

Journal Article, Academic Journal (Published)
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. *Journal of Futures Markets, 24*(8). http://www3.interscience.wiley.com/cgi-bin/abstract/109065131/ABSTRACT

Journal Article, Academic Journal (Published)
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. *Journal of Futures Markets/Wiley, 22*(4). http://www3.interscience.wiley.com/cgi-bin/abstract/90510857/ABSTRACT

Journal Article, Academic Journal (Published)
Kim, M., Ravi, S., Tomas, M. (2000). Mutual Fund Objective Misclassification. *Journal of Economics and Business, 52*(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

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Tomas, M., Yalamanchili, K. K. (2000). An Application of Finite Elements to Option Pricing. *Journal of Futures Markets, 21*(1), 19-42. http://www3.interscience.wiley.com/cgi-bin/abstract/75502530/ABSTRACT?CRETRY=1&SRETRY=0

Journal Article, Academic Journal (Published)
Holder, M. E., Tomas, M., Webb, R. I. (1999). Winners and Losers: Recent Competition Among Futures Exchanges for Equivalent Financial Contract Markets. *Derivatives Quarterly, 14*(2), 151-164. http://direct.bl.uk/bld/PlaceOrder.do?UIN=073258637&ETOC=RN&from=searchengine

Journal Article, Academic Journal (Published)
Tomas, M. (1998). A Note on Pricing PCS Single-Event Options. *Derivatives Quarterly, 4*(3).

Journal Article, Academic Journal (Published)
Holder, M. E., Tomas, M. (1997). A Simple Model for Pricing Inflation-Indexed Futures. *Derivatives Quarterly, 4*(1).

Journal Article, Academic Journal (Published)
Finucane, T. J., Tomas, M. (1996). American Stochastic Volatility Call Option Pricing: A Lattice Based Approach. *Review of Derivatives Research, Springer Netherlands, 1*(2), 183-201. http://www.springerlink.com/content/g5317113q41402n3/

Journal Article, Academic Journal (Published)
Tomas, M., Howard, D. G. (1992). The Export Trading Company Act: An Update. *Journal of Marketing Channels, 2*(1), 105-119. https://www.haworthpress.com/store/ArticleAbstract.asp?sid=VAVMXAUA9HGS8JFG3DAE7JWLLTK1CB2A&ID=22780

Book Chapters

Book, Chapter in Scholarly Book-New (Published)

Shukla, R. K., Tomas, M. (2007). In S.S.S. Kumar (Ed.), *Complete Derivation of Black-Scholes Option Pricing Formula - Chapter 9 Appendix*. Financial Derivatives/Prentice Hall of India.

Book, Chapter in Scholarly Book-New (Published)

Tomas, M. (1999). In Helyette Geman (Ed.), *A Note on Pricing PCS Single-Event Options (reprint)* (pp. Chapter 14). Insurance and Weather Derivatives, Risk Books. http://db.riskwaters.com/public/showPage.html?page=book_page&tempPageName=160749

Conference Proceedings

Conference Proceeding (Published)

Tomas, M. (1997). *Globalization of Asset Allocation: Applications to International Equity Markets.*. Proceedings of the Conference on Global Equity Indexing.

Other Intellectual Contributions

Magazine/Trade Publication (Published)

Tomas, M. (1997). *CBOT Innovates on U.S. Innovation With Inflation-Indexed Futures and Options*. Financial Exchange.

Research Report (Published)

Tomas, M. (1995). *White Paper - OTC Derivatives Survey*. Chicago Mercantile Exchange, Financial Research Department.