B Wade Brorsen

List of Publications by Year in descending order

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218381 264894 2,772 182 26 42 citations h-index g-index papers 183 183 183 1439 docs citations times ranked citing authors all docs

| # | Article | IF | CITATIONS |
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| 1 | The Distribution of Futures Prices: A Test of the Stable Paretian and Mixture of Normals Hypotheses. Journal of Financial and Quantitative Analysis, 1989, 24, 105. | 2.0 | 150 |
| 2 | A test of futures market disequilibrium using twelve different technical trading systems. Applied Economics, 1988, 20, 623-639. | 1.2 | 112 |
| 3 | Nonlinear dynamics of daily futures prices: Conditional heteroskedasticity or chaos?. Journal of Futures Markets, 1993, 13, 175-191. | 0.9 | 95 |
| 4 | Maximum likelihood estimation of a GARCHâ€stable model. Journal of Applied Econometrics, 1995, 10, 273-285. | 1.3 | 79 |
| 5 | Testing weak-form market efficiency: Evidence from the Istanbul Stock Exchange. International Review of Financial Analysis, 2003, 12, 579-590. | 3.1 | 74 |
| 6 | Marketing Margins and Price Uncertainty: The Case of the U.S. Wheat Market. American Journal of Agricultural Economics, 1985, 67, 521-528. | 2.4 | 70 |
| 7 | A Hedonic Price Model for Rough Rice Bid/Acceptance Markets. American Journal of Agricultural Economics, 1984, 66, 156-163. | 2.4 | 65 |
| 8 | Price discovery for feeder cattle. Journal of Futures Markets, 1989, 9, 113-121. | 0.9 | 65 |
| 9 | Nonlinear Dynamics of Daily Cash Prices. American Journal of Agricultural Economics, 1992, 74, 706-715. | 2.4 | 65 |
| 10 | Maximum Likelihood Estimates of Symmetric Stable Distribution Parameters. Communications in Statistics Part B: Simulation and Computation, 1990, 19, 1459-1464. | 0.6 | 61 |
| 11 | Crop Input Response Functions with Stochastic Plateaus. American Journal of Agricultural Economics, 2008, 90, 424-434. | 2.4 | 61 |
| 12 | Futures trading, transaction costs, and stock market volatility. Journal of Futures Markets, 1991, 11, 153-163. | 0.9 | 57 |
| 13 | Price Asymmetry in the U.S. Pork Marketing Channel. North Central Journal of Agricultural Economics, 1988, 10, 103. | 0.3 | 55 |
| 14 | Factors Affecting Farmers' Hedging Decisions. North Central Journal of Agricultural Economics, 1988, 10, 145. | 0.3 | 54 |
| 15 | Maximum benefit of a precise nitrogen application system for wheat. Precision Agriculture, 2006, 7, 193-204. | 3.1 | 46 |
| 16 | The economic potential of precision nitrogen application with wheat based on plant sensing. Agricultural Economics (United Kingdom), 2009, 40, 397-407. | 2.0 | 46 |
| 17 | A Comprehensive Test of Futures Market Disequilibrium. Financial Review, 1990, 25, 593-622. | 1.3 | 44 |
| 18 | Comparison of Stochastic Global Optimization Methods to Estimate Neural Network Weights. Neural Processing Letters, 2007, 26, 145-158. | 2.0 | 43 |

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| 19 | A non-nested test of GARCH vs. EGARCH models. Applied Economics Letters, 1997, 4, 765-768. | 1.0 | 42 |
| 20 | Spatial price efficiency in Mozambique's post-reform maize markets. Agricultural Economics (United) Tj ETQq0 (| 0 0 rgBT /C | verlock 10 Tf |
| 21 | Profitability of variable rate nitrogen application in wheat production. Precision Agriculture, 2011, 12, 473-487. | 3.1 | 39 |
| 22 | Pre-harvest forecasting of county wheat yield and wheat quality using weather information. Agricultural and Forest Meteorology, 2013, 168, 26-35. | 1.9 | 36 |
| 23 | Improving the Relevance of Research on Price Forecasting and Marketing Strategies. Agricultural and Resource Economics Review, 1996, 25, 68-75. | 0.6 | 33 |
| 24 | Compassion satisfaction, burnout, and secondary traumatic stress among full-time veterinarians in the United States (2016–2018). Journal of the American Veterinary Medical Association, 2021, 258, 1259-1270. | 0.2 | 31 |
| 25 | Markdown Pricing and Cattle Supply in the Beef Packing Industry. American Journal of Agricultural Economics, 1993, 75, 549-558. | 2.4 | 30 |
| 26 | Using Bayesian Kriging for Spatial Smoothing in Crop Insurance Rating. American Journal of Agricultural Economics, 2019, 101, 330-351. | 2.4 | 30 |
| 27 | A Market Equilibrium Analysis of the Impact of Risk on the U.S. Rice Industry. American Journal of Agricultural Economics, 1987, 69, 733-739. | 2.4 | 28 |
| 28 | Liquidity costs and scalping returns in the corn futures market. Journal of Futures Markets, 1989, 9, 225-236. | 0.9 | 28 |
| 29 | A Comparison of Video Cattle Auction and Regional Market Prices. American Journal of Agricultural Economics, 1991, 73, 465-475. | 2.4 | 28 |
| 30 | Public futures funds. Journal of Futures Markets, 1985, 5, 463-485. | 0.9 | 27 |
| 31 | Gender differences in marketing styles. Agricultural Economics (United Kingdom), 2008, 38, 1-7. | 2.0 | 26 |
| 32 | Particle Swarm Optimization Algorithm for Agent-Based Artificial Markets. Computational Economics, 2009, 34, 399-417. | 1.5 | 25 |
| 33 | Agricultural Land and the Small Parcel Size Premium Puzzle. Land Economics, 2015, 91, 572-585. | 0.5 | 24 |
| 34 | The live cattle futures market and daily cash price movements. Journal of Futures Markets, 1989, 9, 273-282. | 0.9 | 22 |
| 35 | Identifying Buyer Market Areas and the Impact of Buyer Concentration in Feeder Cattle Markets Using Mapping and Spatial Statistics. American Journal of Agricultural Economics, 1995, 77, 309-318. | 2.4 | 22 |
| 36 | Experimental designs for estimating plateau-type production functions and economically optimal input levels. Journal of Productivity Analysis, 2012, 38, 45-52. | 0.8 | 22 |

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| 37 | Anaerobic Digester Production and Cost Functions. Ecological Economics, 2018, 152, 347-357. | 2.9 | 22 |
| 38 | Similarity of computer guided technical trading systems. Journal of Futures Markets, 1988, 8, 1-13. | 0.9 | 21 |
| 39 | Daily futures price changes and non-linear dynamics. Structural Change and Economic Dynamics, 1994, 5, 111-132. | 2.1 | 21 |
| 40 | NONLINEAR DYNAMICS AND THE DISTRIBUTION OF DAILY STOCK INDEX RETURNS. Journal of Financial Research, 1994, 17, 187-203. | 0.7 | 21 |
| 41 | The Impact of Government Programs and Land Characteristics on Cropping Patterns. Canadian Journal of Agricultural Economics, 1995, 43, 87-104. | 1.2 | 21 |
| 42 | Economic feasibility of site-specific optical sensing for managing nitrogen fertilizer for growing wheat. Precision Agriculture, 2009, 10, 213-230. | 3.1 | 21 |
| 43 | How Much Does Considering the Cost of Lime Affect the Recommended Level of Nitrogen?. Agronomy Journal, 2011, 103, 404-412. | 0.9 | 21 |
| 44 | The Longâ€Run and Shortâ€Run Impact of Captive Supplies on the Spot Market Price: An Agentâ€Based Artificial Market. American Journal of Agricultural Economics, 2010, 92, 1181-1194. | 2.4 | 20 |
| 45 | Public futures funds. Journal of Futures Markets, 1985, 5, 149-171. | 0.9 | 19 |
| 46 | Optimal Hedge Ratios with Riskâ€Neutral Producers and Nonlinear Borrowing Costs. American Journal of Agricultural Economics, 1995, 77, 174-181. | 2.4 | 19 |
| 47 | Explaining the differences between two previous meat generic advertising studies. Agribusiness, 1999, 15, 501-515. | 1.9 | 19 |
| 48 | The usefulness of historical data in selecting parameters for technical trading systems. Journal of Futures Markets, 1989, 9, 55-65. | 0.9 | 18 |
| 49 | Optimal hedging under nonlinear borrowing cost, progressive tax rates, and liquidity constraints. Journal of Futures Markets, 2000, 20, 375-396. | 0.9 | 17 |
| 50 | PRICE DETERMINANTS OF BRED COWS. Journal of Agricultural & Applied Economics, 2018, 50, 64-80. | 0.8 | 17 |
| 51 | Forecasting the nearby basis of live cattle. Journal of Futures Markets, 1994, 14, 259-273. | 0.9 | 15 |
| 52 | Price limits as an explanation of thinâ€ŧailedness in pork bellies futures prices. Journal of Futures Markets, 1995, 15, 45-59. | 0.9 | 15 |
| 53 | Trading futures markets based on signals from a neural network. Applied Economics Letters, 2000, 7, 137-140. | 1.0 | 15 |
| 54 | Profit Margin Hedging. American Journal of Agricultural Economics, 2010, 92, 638-653. | 2.4 | 15 |

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| 55 | The effect of parameter uncertainty on whole-field nitrogen recommendations from nitrogen-rich strips and ramped strips in winter wheat. Agricultural Systems, 2011, 104, 307-314. | 3.2 | 15 |
| 56 | Replicability of nitrogen recommendations from ramped calibration strips in winter wheat. Precision Agriculture, 2011, 12, 653-665. | 3.1 | 15 |
| 57 | Market Inversion in Commodity Futures Prices. Journal of Agricultural & Economics, 2002, 34, 459-476. | 0.8 | 14 |
| 58 | Optimal Stocking Density for Dual-Purpose Winter Wheat Production. Journal of Agricultural & Applied Economics, 2003, 35, 29-38. | 0.8 | 14 |
| 59 | Modeling skewness with the linear stochastic plateau model to determine optimal nitrogen rates. Agricultural Economics (United Kingdom), 2015, 46, 1-10. | 2.0 | 14 |
| 60 | Hedging hard red winter wheat: Kansas City versus Chicago. Journal of Futures Markets, 1998, 18, 449-466. | 0.9 | 13 |
| 61 | Cost of Forward Contracting Hard Red Winter Wheat. Journal of Agricultural & Applied Economics, 2000, 32, 89-94. | 0.8 | 13 |
| 62 | Optimal Grazing Termination Date for Dual-Purpose Winter Wheat Production. Journal of Agricultural & Economics, 2010, 42, 87-103. | 0.8 | 13 |
| 63 | Oligopoly firms with quantity-price strategic decisions. Journal of Economic Interaction and Coordination, 2011, 6, 157-170. | 0.4 | 13 |
| 64 | Nitrogen fertilizer recommendations based on plant sensing and Bayesian updating. Precision Agriculture, 2018, 19, 79-92. | 3.1 | 13 |
| 65 | Hierarchical Bayesian Estimation of a Stochastic Plateau Response Function: Determining Optimal Levels of Nitrogen Fertilization. Canadian Journal of Agricultural Economics, 2018, 66, 87-102. | 1.2 | 13 |
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| 68 | Performance of Alternative Component Pricing Systems for Pork. Journal of Agricultural & Samp; Applied Economics, 1998, 30, 313-324. | 0.8 | 12 |
| 69 | Monte carlo sampling approach to testing nonnested hypothesis: monte carlo results. Econometric Reviews, 1999, 18, 195-209. | 0.5 | 11 |
| 70 | Marketing Performance of Oklahoma Farmers. American Journal of Agricultural Economics, 2005, 87, 1265-1270. | 2.4 | 11 |
| 71 | Aggregate Versus Disaggregate Data in Measuring School Quality. Journal of Productivity Analysis, 2006, 25, 279-289. | 0.8 | 11 |
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| 73 | GARCH-stable as a model of futures price movements. Review of Quantitative Finance and Accounting, 1995, 5, 155-167. | 0.8 | 10 |
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| 7 5 | THE RAINFALL INDEX ANNUAL FORAGE PILOT PROGRAM AS A RISK MANAGEMENT TOOL FOR COOL-SEASON FORAGE. Journal of Agricultural & Economics, 2016, 48, 29-51. | 0.8 | 10 |
| 76 | The Hurdles to Greater Adoption of Anaerobic Digesters. Agricultural and Resource Economics Review, 2018, 47, 132-157. | 0.6 | 10 |
| 77 | A Risk Responsive Acreage Response Function for Millet in Niger. Agricultural Economics (United) Tj ETQq1 1 0.78 | 4314 rgBT 2.0 | - _J Overlock |
| 78 | Demand for red meat, poultry, and fish in Morocco: an almost ideal demand system. Agricultural Economics (United Kingdom), 1993, 9, 155-163. | 2.0 | 9 |
| 79 | GARCH option pricing with implied volatility. Applied Economics Letters, 2001, 8, 335-340. | 1.0 | 9 |
| 80 | Dynamic Relationship of Weekly Prices In the United States Beef and Pork Marketing Channels. Canadian Journal of Agricultural Economics, 1985, 33, 331-342. | 1.2 | 9 |
| 81 | EFFICIENCY OF PRE-PLANT, TOPDRESS, AND VARIABLE RATE APPLICATION OF NITROGEN IN WINTER WHEAT. Journal of Plant Nutrition, 2012, 35, 1776-1790. | 0.9 | 9 |
| 82 | Not everybody prefers organic food: unobserved heterogeneity in U.S. consumers' preference for organic apple and milk. Applied Economics Letters, 2018, 25, 9-14. | 1.0 | 9 |
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| 86 | Consolidating Rural School Districts: Potential Savings and Effects on Student Achievement. Journal of Agricultural & Applied Economics, 2000, 32, 573-583. | 0.8 | 8 |
| 87 | Comparison of alternative sources of farmland values. Agricultural Finance Review, 2012, 72, 68-86. | 0.7 | 8 |
| 88 | Rising Plate Meter Calibrations for Forage Mass of Wheat and Rye. Agricultural and Environmental Letters, 2019, 4, 180057. | 0.8 | 8 |
| 89 | A note on the factors affecting technical trading system returns. Journal of Futures Markets, 1987, 7, 591-595. | 0.9 | 7 |
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| 91 | Effects of reduced government deficiency payments on post-harvest wheat marketing strategies. Journal of Futures Markets, 2000, 20, 243-263. | 0.9 | 7 |
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| 93 | Forecasting Hourly Peak Call Volume for a Rural Electric Cooperative Call Center. Journal of Forecasting, 2012, 31, 314-329. | 1.6 | 7 |
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| 95 | Profitability of alternative methods of combining the signals from technical trading systems. Intelligent Systems in Accounting, Finance and Management, 2019, 26, 32-45. | 2.8 | 7 |
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| 97 | Spatial and Temporal Relationships among Selected U.S. Grain Markets. North Central Journal of Agricultural Economics, 1985, 7, 1. | 0.3 | 6 |
| 98 | Optimal portfolios for commodity futures funds. Journal of Futures Markets, 1990, 10, 247-258. | 0.9 | 6 |
| 99 | Slippage Costs in Order Execution for a Public Futures Fund. Applied Economic Perspectives and Policy, 1992, 14, 281. | 1.0 | 6 |
| 100 | Conditional heteroskedasticity, asymmetry, and option pricing. Journal of Futures Markets, 1995, 15, 901-928. | 0.9 | 6 |
| 101 | Implications of a Reserve Price in an Agent-Based Common-Value Auction. Computational Economics, 2014, 43, 33-51. | 1.5 | 6 |
| 102 | Genetic Testing to Signal Quality in Beef Cattle: Bayesian Methods for Optimal Sample Size. American Journal of Agricultural Economics, 2017, 99, 1287-1306. | 2.4 | 6 |
| 103 | Foliar applied zinc and the performance of pecan trees. Journal of Plant Nutrition, 2019, 42, 512-516. | 0.9 | 6 |
| 104 | A Dynamic Analysis of Prices in the U.S. Rice Marketing Channel. Journal of Business and Economic Statistics, 1985, 3, 362. | 1.8 | 5 |
| 105 | Factors Related to Futures Market Disequilibrium. Canadian Journal of Agricultural Economics, 1991, 39, 769-778. | 1.2 | 5 |
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| 111 | Spatial Price Transmission and Efficiency in the Urea Market. Agribusiness, 2017, 33, 98-115. | 1.9 | 5 |
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| 113 | THE COST OF FORWARD CONTRACTING IN THE CIF NOLA EXPORT BID MARKET. Journal of Agricultural & Lamp; Applied Economics, 2019, 51, 164-181. | 0.8 | 5 |
| 114 | Spatial price dynamics in the US vegetable sector. Agribusiness, 2020, 36, 59-78. | 1.9 | 5 |
| 115 | Determining the air void efficiency of fresh concrete mixtures with the Sequential air method. Construction and Building Materials, 2021, 288, 122865. | 3.2 | 5 |
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| 118 | A Dynamic Analysis of Prices in the U.S. Rice Marketing Channel. Journal of Business and Economic Statistics, 1985, 3, 362-369. | 1.8 | 4 |
| 119 | Effect of Risk Aversion on Feeder Cattle Prices. Journal of Agricultural & Emp; Applied Economics, 1994, 26, 386-392. | 0.8 | 4 |
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| 121 | Can Multiyear Rollover Hedging Increase Mean Returns?. Journal of Agricultural & Applied Economics, 2005, 37, 65-78. | 0.8 | 4 |
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| 128 | Effects of subsidized wheat consumption by state in India. Agricultural Economics (United Kingdom), 1992, 7, 1-12. | 2.0 | 3 |
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| 130 | Cash Marketing Styles and Performance Persistence. American Journal of Agricultural Economics, 2007, 89, 624-636. | 2.4 | 3 |
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| 132 | Discussion: Agricultural Commodities and Agribusiness Stocks as Financial Assets. Journal of Agricultural & Economics, 2012, 44, 397-399. | 0.8 | 3 |
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| 134 | Vertical integration in West Africa's cotton industry: are parastatals a second best solution?. Agricultural Economics (United Kingdom), 2014, 45, 129-143. | 2.0 | 3 |
| 135 | Privateâ€Value Auction Versus Postedâ€Price Selling: An Agentâ€Based Model Approach. Intelligent Systems in Accounting, Finance and Management, 2015, 22, 249-262. | 2.8 | 3 |
| 136 | Forecasting urea prices. Applied Economics, 2017, 49, 4970-4981. | 1.2 | 3 |
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| 138 | The cost of forward contracting in the Mississippi barge freight river market. Agribusiness, 2020, 36, 226-241. | 1.9 | 3 |
| 139 | Explaining the differences between two previous meat generic advertising studies. Agribusiness, 1999, 15, 501-515. | 1.9 | 3 |
| 140 | Effects of Pruning at Planting on Pecan Trunk Development and Total Shoot Growth. HortTechnology, 2020, 30, 248-250. | 0.5 | 3 |
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| 142 | Estimating fees for managed futures: a continuous-time model with a knockout feature. Applied Mathematical Finance, 2000, 7, 115-125. | 0.8 | 2 |
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| 146 | Forage Response to Swine Effluent: A Cox Nonnested Test of Alternative Functional Forms Using a Fast Double Bootstrap. Journal of Agricultural & Economics, 2012, 44, 593-606. | 0.8 | 2 |
| 147 | Permanent Breaks and Temporary Shocks in a Time Series. Computational Economics, 2017, 49, 255-270. | 1.5 | 2 |
| 148 | Optimal forecast evaluation: fertilizer prices. Applied Economics Letters, 2018, 25, 229-233. | 1.0 | 2 |
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| 152 | The Effect of Including Irrelevant Alternatives in Discrete Choice Models of Recreation Demand. Computational Economics, 2022, 60, 71-97. | 1.5 | 2 |
| 153 | Using Bayesian Kriging for spatial smoothing of trends in non-normal yield densities. Agricultural Finance Review, 2021, ahead-of-print, . | 0.7 | 2 |
| 154 | Dynamic Stochastic Simulation of Daily Cash and Futures Cotton Prices. Journal of Agricultural & Economics, 1984, 16, 109-116. | 0.8 | 1 |
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| 157 | The distribution of futures prices: diffusion-jump versus generalized beta-2. Applied Economics Letters, 1996, 3, 303-305. | 1.0 | 1 |
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| 163 | Effects of a transitional supplement on beef heifers grazing wheat pasture. Applied Animal Science, 2021, 37, 602-613. | 0.4 | 1 |
| 164 | Alternate Methods of Transplanting Pecan Trees. HortTechnology, 2018, 28, 795-798. | 0.5 | 1 |
| 165 | Performanceâ€based contracts in cattle feedlots. , 0, , . | | 1 |
| 166 | Handling the discontinuity in futures prices when time series modeling of commodity cash and futures prices. Canadian Journal of Agricultural Economics, 0, , . | 1.2 | 1 |
| 167 | Lead-lag relationships of soybean complex cash prices. Agribusiness, 1985, 1, 237-241. | 1.9 | 0 |
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| 169 | Nonresponse Bias Corrections for the 1990 SWCS Survey of Conservation Reserve Program Contract Holders. Applied Economic Perspectives and Policy, 1996, 18, 669-680. | 3.1 | 0 |
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| 182 | Combining low-cost noisy measurements with expensive accurate measurements to guide precision applications. Precision Agriculture, 0 , , . | 3.1 | 0 |