Bernard Dumas

List of Publications by Year
in descending order

44 papers	6,370 citations	394286 19 h-index	377752 34 g-index
50 all docs	50 docs citations	50 times ranked	1777 citing authors

#	Article	IF	Citations
1	Implied Volatility Functions: Empirical Tests. Journal of Finance, 1998, 53, 2059-2106.	3.2	989
2	International Portfolio Choice and Corporation Finance: A Synthesis. Journal of Finance, 1983, 38, 925-984.	3.2	883
3	Exposure to Currency Risk: Definition and Measurement. Financial Management, 1984, 13, 41.	1.5	555
4	The World Price of Foreign Exchange Risk. Journal of Finance, 1995, 50, 445-479.	3.2	552
5	Dynamic Equilibrium and the Real Exchange Rate in a Spatially Separated World. Review of Financial Studies, 1992, 5, 153-180.	3.7	526
6	International Portfolio Choice and Corporation Finance: A Synthesis. Journal of Finance, 1983, 38, 925.	3.2	347
7	Equilibrium Portfolio Strategies in the Presence of Sentiment Risk and Excess Volatility. Journal of Finance, 2009, 64, 579-629.	3.2	335
8	Two-Person Dynamic Equilibrium in the Capital Market. Review of Financial Studies, 1989, 2, 157-188.	3.7	319
9	Super contact and related optimality conditions. Journal of Economic Dynamics and Control, 1991, 15, 675-685.	0.9	309
10	An Exact Solution to a Dynamic Portfolio Choice Problem under Transactions Costs. Journal of Finance, 1991, 46, 577-595.	3.2	298
11	The World Price of Foreign Exchange Risk. Journal of Finance, 1995, 50, 445.	3.2	246
12	Pass-through and Exposure. Journal of Finance, 2002, 57, 199-231.	3.2	228
13	Are correlations of stock returns justified by subsequent changes in national outputs?. Journal of International Money and Finance, 2003, 22, 777-811.	1.3	141
14	Efficient Intertemporal Allocations with Recursive Utility. Journal of Economic Theory, 2000, 93, 240-259.	0.5	69
15	The Exposure of Long-Term Foreign Currency Bonds. Journal of Financial and Quantitative Analysis, 1980, 15, 973.	2.0	68
16	OPTIMAL INTERNATIONAL ACQUISITIONS. Journal of Finance, 1975, 30, 1-19.	3.2	64
17	Incompleteâ€Market Equilibria Solved Recursively on an Event Tree. Journal of Finance, 2012, 67, 1897-1941.	3.2	41
18	Differences of Opinion and International Equity Markets. Review of Financial Studies, 2017, 30, 750-800.	3.7	40

#	ARTICLE	IF	CITATIONS
19	The intended and unintended consequences of financial-market regulations: A general-equilibrium analysis. Journal of Monetary Economics, 2016, 81, 25-43.	1.8	35
20	Global Diversification, Growth, and Welfare with Imperfectly Integrated Markets for Goods. Review of Financial Studies, 2001, 14, 277-305.	3.7	30
21	Performance of currency portfolios chosen by a Bayesian technique: 1967â€"1985. Journal of Banking and Finance, 1990, 14, 539-558.	1.4	26
22	Realignment risk and currency option pricing in target zones. European Economic Review, 1995, 39, 1523-1544.	1.2	26
23	The Dynamic Properties of Financialâ€Market Equilibrium with Trading Fees. Journal of Finance, 2019, 74, 795-844.	3.2	24
24	Monetary contracting between central banks and the design of sustainable exchange-rate zones. Journal of International Economics, 1993, 34, 201-224.	1.4	23
25	Siegel's paradox and the pricing of currency options. Journal of International Money and Finance, 1995, 14, 213-223.	1.3	21
26	The theorems of international trade under generalized uncertainty. Journal of International Economics, 1980, 10, 481-498.	1.4	20
27	How long do unilateral target zones last?. Journal of International Economics, 1994, 36, 467-481.	1.4	20
28	Are Correlations of Stock Returns Justified by Subsequent Changes in National Outputs?. SSRN Electronic Journal, 2002, , .	0.4	15
29	Hysteresis bands on returns, holding period and transaction costs. Journal of Banking and Finance, 2015, 57, 86-100.	1.4	15
30	The Equilibrium Dynamics of Liquidity and Illiquid Asset Prices. SSRN Electronic Journal, 0, , .	0.4	11
31	Some models of the international capital market. European Economic Review, 1994, 38, 923-931.	1.2	6
32	Incomplete-Market Equilibria Solved Recursively on an Event Tree. SSRN Electronic Journal, 0, , .	0.4	6
33	DEFAULT RISK AND THE DEMAND FOR FORWARD EXCHANGE. , 1977, , 205-235.		5
34	Differences of Opinion and International Equity Markets. SSRN Electronic Journal, 0, , .	0.4	3
35	Comment on â€˜Exchange rate shocks, currency options and the Siegel paradoxâ€™ by Indrajit Bardhan. Journal of International Money and Finance, 1995, 14, 459-460.	1.3	2
36	A Central-Planning Approach to Dynamic Incomplete-Market Equilibrium. SSRN Electronic Journal, 2002, , .	0.4	2

#	Article	IF	Citations
37	From volatility smiles to the volatility of volatility. Decisions in Economics and Finance, 2019, 42, 387-406.	1.1	2
38	The money and bond markets in France. Journal of Banking and Finance, 1990, 14, 613-635.	1.4	1
39	Hysteresis Bands, Holding Period and Transaction Costs. SSRN Electronic Journal, 2012, , .	0.4	1
40	Firmsâ€™ exposures to geographic risks. Journal of International Money and Finance, 2022, 122, 102549.	1.3	1
41	Why Not Trade Pension Claims?. Financial Analysts Journal, 2007, 63, 46-54.	1.2	0
42	The Intended and Unintended Consequences of Financial-Market Regulations: A General Equilibrium Analysis. SSRN Electronic Journal, 2016, , .	0.4	0
43	Portfolio choices. , 1996, , 51-75.		0
44	The Intended and Unintended Consequences of Financial-Market Regulations: A General Equilibrium Analysis. SSRN Electronic Journal, 0, , .	0.4	0