

Bernard Dumas

List of Publications by Year in descending order

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Version: 2024-02-01

44
papers

6,370
citations

430442

18
h-index

414034

32
g-index

50
all docs

50
docs citations

50
times ranked

1777
citing authors

#	ARTICLE	IF	CITATIONS
1	Firms' exposures to geographic risks. <i>Journal of International Money and Finance</i> , 2022, 122, 102549.	1.3	1
2	From volatility smiles to the volatility of volatility. <i>Decisions in Economics and Finance</i> , 2019, 42, 387-406.	1.1	2
3	The Dynamic Properties of Financial Market Equilibrium with Trading Fees. <i>Journal of Finance</i> , 2019, 74, 795-844.	3.2	24
4	Differences of Opinion and International Equity Markets. <i>Review of Financial Studies</i> , 2017, 30, 750-800.	3.7	40
5	The Intended and Unintended Consequences of Financial-Market Regulations: A General Equilibrium Analysis. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
6	The intended and unintended consequences of financial-market regulations: A general-equilibrium analysis. <i>Journal of Monetary Economics</i> , 2016, 81, 25-43.	1.8	35
7	Hysteresis bands on returns, holding period and transaction costs. <i>Journal of Banking and Finance</i> , 2015, 57, 86-100.	1.4	15
8	Incomplete Market Equilibria Solved Recursively on an Event Tree. <i>Journal of Finance</i> , 2012, 67, 1897-1941.	3.2	41
9	Hysteresis Bands, Holding Period and Transaction Costs. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	1
10	Equilibrium Portfolio Strategies in the Presence of Sentiment Risk and Excess Volatility. <i>Journal of Finance</i> , 2009, 64, 579-629.	3.2	335
11	Why Not Trade Pension Claims?. <i>Financial Analysts Journal</i> , 2007, 63, 46-54.	1.2	0
12	Are correlations of stock returns justified by subsequent changes in national outputs?. <i>Journal of International Money and Finance</i> , 2003, 22, 777-811.	1.3	141
13	A Central-Planning Approach to Dynamic Incomplete-Market Equilibrium. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	2
14	Are Correlations of Stock Returns Justified by Subsequent Changes in National Outputs?. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	15
15	Pass-through and Exposure. <i>Journal of Finance</i> , 2002, 57, 199-231.	3.2	228
16	Global Diversification, Growth, and Welfare with Imperfectly Integrated Markets for Goods. <i>Review of Financial Studies</i> , 2001, 14, 277-305.	3.7	30
17	Efficient Intertemporal Allocations with Recursive Utility. <i>Journal of Economic Theory</i> , 2000, 93, 240-259.	0.5	69
18	Implied Volatility Functions: Empirical Tests. <i>Journal of Finance</i> , 1998, 53, 2059-2106.	3.2	989

#	ARTICLE	IF	CITATIONS
19	Portfolio choices. , 1996, , 51-75.		0
20	The World Price of Foreign Exchange Risk. Journal of Finance, 1995, 50, 445-479.	3.2	552
21	Siegel's paradox and the pricing of currency options. Journal of International Money and Finance, 1995, 14, 213-223.	1.3	21
22	Comment on "Exchange rate shocks, currency options and the Siegel paradox"™ by Indrajit Bardhan. Journal of International Money and Finance, 1995, 14, 459-460.	1.3	2
23	Realignment risk and currency option pricing in target zones. European Economic Review, 1995, 39, 1523-1544.	1.2	26
24	The World Price of Foreign Exchange Risk. , 1995, 50, 445.		246
25	Some models of the international capital market. European Economic Review, 1994, 38, 923-931.	1.2	6
26	How long do unilateral target zones last?. Journal of International Economics, 1994, 36, 467-481.	1.4	20
27	Monetary contracting between central banks and the design of sustainable exchange-rate zones. Journal of International Economics, 1993, 34, 201-224.	1.4	23
28	Dynamic Equilibrium and the Real Exchange Rate in a Spatially Separated World. Review of Financial Studies, 1992, 5, 153-180.	3.7	526
29	Super contact and related optimality conditions. Journal of Economic Dynamics and Control, 1991, 15, 675-685.	0.9	309
30	An Exact Solution to a Dynamic Portfolio Choice Problem under Transactions Costs. Journal of Finance, 1991, 46, 577-595.	3.2	298
31	Performance of currency portfolios chosen by a Bayesian technique: 1967-1985. Journal of Banking and Finance, 1990, 14, 539-558.	1.4	26
32	The money and bond markets in France. Journal of Banking and Finance, 1990, 14, 613-635.	1.4	1
33	Two-Person Dynamic Equilibrium in the Capital Market. Review of Financial Studies, 1989, 2, 157-188.	3.7	319
34	Exposure to Currency Risk: Definition and Measurement. Financial Management, 1984, 13, 41.	1.5	555
35	International Portfolio Choice and Corporation Finance: A Synthesis. Journal of Finance, 1983, 38, 925-984.	3.2	883
36	International Portfolio Choice and Corporation Finance: A Synthesis. , 1983, 38, 925.		347

#	ARTICLE	IF	CITATIONS
37	The Exposure of Long-Term Foreign Currency Bonds. Journal of Financial and Quantitative Analysis, 1980, 15, 973.	2.0	68
38	The theorems of international trade under generalized uncertainty. Journal of International Economics, 1980, 10, 481-498.	1.4	20
39	DEFAULT RISK AND THE DEMAND FOR FORWARD EXCHANGE. , 1977, , 205-235.		5
40	OPTIMAL INTERNATIONAL ACQUISITIONS. Journal of Finance, 1975, 30, 1-19.	3.2	64
41	Differences of Opinion and International Equity Markets. SSRN Electronic Journal, 0, , .	0.4	3
42	Incomplete-Market Equilibria Solved Recursively on an Event Tree. SSRN Electronic Journal, 0, , .	0.4	6
43	The Equilibrium Dynamics of Liquidity and Illiquid Asset Prices. SSRN Electronic Journal, 0, , .	0.4	11
44	The Intended and Unintended Consequences of Financial-Market Regulations: A General Equilibrium Analysis. SSRN Electronic Journal, 0, , .	0.4	0