

Douglas T Breeden

List of Publications by Year in descending order

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Version: 2024-02-01

19
papers

4,683
citations

1040018

9
h-index

1199563

12
g-index

19
all docs

19
docs citations

19
times ranked

1225
citing authors

#	ARTICLE	IF	CITATIONS
1	An intertemporal asset pricing model with stochastic consumption and investment opportunities. <i>Journal of Financial Economics</i> , 1979, 7, 265-296.	9.0	2,216
2	Prices of State-Contingent Claims Implicit in Option Prices. <i>The Journal of Business</i> , 1978, 51, 621.	2.1	1,734
3	Empirical Tests of the Consumption-Oriented CAPM. <i>Journal of Finance</i> , 1989, 44, 231-262.	5.1	325
4	Consumption, production, inflation and interest rates. <i>Journal of Financial Economics</i> , 1986, 16, 3-39.	9.0	151
5	Consumption Risk in Futures Markets. <i>Journal of Finance</i> , 1980, 35, 503-520.	5.1	92
6	Futures markets and commodity options: Hedging and optimality in incomplete markets. <i>Journal of Economic Theory</i> , 1984, 32, 275-300.	1.1	87
7	Risk, Return, and Hedging of Fixed-Rate Mortgages. <i>Journal of Fixed Income</i> , 1991, 1, 85-107.	0.5	17
8	Consumption Risk in Futures Markets. <i>Journal of Finance</i> , 1980, 35, 503.	5.1	14
9	Consumption-Based Asset Pricing, Part 1: Classic Theory and Tests, Measurement Issues, and Limited Participation. <i>Annual Review of Financial Economics</i> , 2015, 7, 35-83.	4.7	13
10	Consumption-Based Asset Pricing, Part 2: Habit Formation, Conditional Risks, Long-Run Risks, and Rare Disasters. <i>Annual Review of Financial Economics</i> , 2015, 7, 85-131.	4.7	7
11	Optimal Dynamic Trading Strategies. <i>Economic Notes</i> , 2004, 33, 55-81.	0.4	6
12	Central Bank Policy Impacts on the Distribution of Future Interest Rates. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
13	Intertemporal Portfolio Theory and Asset Pricing. , 1989, , 180-193.		5
14	Consumption as a Leading Indicator. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
15	A path-dependent approach to security valuation with application to interest rate contingent claims. <i>Journal of Banking and Finance</i> , 1997, 21, 541-562.	2.9	3
16	A Stocks, Bonds, Consumers Leading Indicator. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
17	Intertemporal Portfolio Theory and Asset Pricing. , 1987, , 1-11.		1
18	Consumer signals. <i>Journal of Asset Management</i> , 2016, 17, 244-263.	1.5	0

#	ARTICLE	IF	CITATIONS
19	Intertemporal Portfolio Theory and Asset Pricing, 2018, , 6911-6920.		0