Douglas T Breeden

List of Publications by Year in Descending Order

17 papers	3,024 citations	8 h-index	19 g-index
19 ext. papers	3,951 ext. citations	2.8 avg, IF	5.03 L-index

#	Paper	IF	Citations
17	Consumer signals. *Journal of Asset Management*, **2016**, 17, 244-263	1.1	
16	Consumption-Based Asset Pricing, Part 2: Habit Formation, Conditional Risks, Long-Run Risks, and Rare Disasters. *Annual Review of Financial Economics*, **2015**, 7, 85-131	1.9	5
15	Consumption-Based Asset Pricing, Part 1: Classic Theory and Tests, Measurement Issues, and Limited Participation. *Annual Review of Financial Economics*, **2015**, 7, 35-83	1.9	7
14	Optimal Dynamic Trading Strategies. *Economic Notes*, **2004**, 33, 55-81	1.1	4
13	A path-dependent approach to security valuation with application to interest rate contingent claims. *Journal of Banking and Finance*, **1997**, 21, 541-562	2.6	1
12	Risk, Return, and Hedging of Fixed-Rate Mortgages. *Journal of Fixed Income*, **1991**, 1, 85-107	0.9	13
11	Empirical Tests of the Consumption-Oriented CAPM. *Journal of Finance*, **1989**, 44, 231-262	6.4	96
10	Intertemporal Portfolio Theory and Asset Pricing **1989**, 180-193		1
9	Consumption, production, inflation and interest rates. *Journal of Financial Economics*, **1986**, 16, 3-39	6.6	114
8	Futures markets and commodity options: Hedging and optimality in incomplete markets. *Journal of Economic Theory*, **1984**, 32, 275-300	1.4	64
7	Consumption Risk in Futures Markets. *Journal of Finance*, **1980**, 35, 503-520	6.4	51
6	Consumption Risk in Futures Markets **1980**, 35, 503		13
5	An intertemporal asset pricing model with stochastic consumption and investment opportunities. *Journal of Financial Economics*, **1979**, 7, 265-296	6.6	1510
4	Prices of State-Contingent Claims Implicit in Option Prices. *The Journal of Business*, **1978**, 51, 621		1136
3	A Stocks, Bonds, Consumers Leading Indicator. *SSRN Electronic Journal*,	1	1
2	Central Bank Policy Impacts on the Distribution of Future Interest Rates. *SSRN Electronic Journal*,	1	4
1	Consumption as a Leading Indicator. *SSRN Electronic Journal*,	1	3