Joel M Vanden

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/1692110/publications.pdf

Version: 2024-02-01

680
6
g-index
55
citing authors

#	Article	IF	CITATIONS
1	Information Quality and Options. Review of Financial Studies, 2008, 21, 2635-2676.	6.8	60
2	The informational content of the embedded deflation option in TIPS. Journal of Banking and Finance, 2016, 65, 1-26.	2.9	24
3	Asset Substitution and Structured Financing. Journal of Financial and Quantitative Analysis, 2009, 44, 911-951.	3.5	4
4	GENERAL PROPERTIES OF ISOELASTIC UTILITY ECONOMIES. Mathematical Finance, 2015, 25, 187-219.	1.8	3
5	Optimal capital structures for private firms. Annals of Finance, 2016, 12, 245-273.	0.8	3
6	Noisy information and the size effect in stock returns. Annals of Finance, 2015, 11, 77-107.	0.8	1
7	Equilibrium asset pricing and the cross section of expected returns. Annals of Finance, 2021, 17, 153-186.	0.8	1