

# Joel M Vanden

## List of Publications by Year in descending order

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

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7  
papers

96  
citations

2258059

3  
h-index

1872680

6  
g-index

7  
all docs

7  
docs citations

7  
times ranked

55  
citing authors

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