JosÃ© Fajardo

List of Publications by Year
in descending order

42 papers	290 citations	1040056 9 h-index	1058476 14 g-index
43 all docs	43 docs citations	43 times ranked	139 citing authors

#	Article	IF	Citations
1	On the propensity to issue contingent convertible (CoCo) bonds. Quantitative Finance, 2020, 20, 691-707.	1.7	4
2	Kyle equilibrium under random price pressure. Decisions in Economics and Finance, 2019, 42, 77-101.	1.8	3
3	SKEWED LÃ‰VY MODELS AND IMPLIED VOLATILITY SKEW. International Journal of Theoretical and Applied Finance, 2018, 21, 1850003.	0.5	0
4	Understanding the impact of severe hyperinflation experience on current household investment behavior. Journal of Behavioral and Experimental Finance, 2018, 17, 60-67.	3.8	7
5	Barrier style contracts under LÃ©vy processes once again. Annals of Finance, 2018, 14, 93-103.	0.8	1
6	A new factor to explain implied volatility smirk. Applied Economics, 2017, 49, 4026-4034.	2.2	4
7	CoCos with Extension Risk. A Structural Approach. , 2016, , 447-464.		3
8	Optimal Insider Strategy with Law Penalties. Revista Brasileira De Economia, 2016, 70, .	0.1	1
9	On the Optimal Investment. Springer Proceedings in Mathematics and Statistics, 2016, , 313-330.	0.2	0
10	Barrier style contracts under LÃ©vy processes: An alternative approach. Journal of Banking and Finance, 2015, 53, 179-187.	2.9	10
11	Skewness premium with LÃ©vy processes. Quantitative Finance, 2014, 14, 1619-1626.	1.7	12
12	Symmetry and Batesâ€™ rule in Ornsteinâ€“Uhlenbeck stochastic volatility models. Decisions in Economics and Finance, 2014, 37, 319-327.	1.8	2
13	Close form pricing formulas for Coupon Cancellable CoCos. Journal of Banking and Finance, 2014, 42, 339-351.	2.9	31
14	Eatimating risk aversion, Risk-Neutral and Real-World Densities using Brasilian Real currency options. Economia Aplicada, 2012, 16, 567-577.	0.1	10
15	Behavioral arbitrage with collateral and uncertain deliveries. Annals of Finance, 2010, 6, 241-254.	0.8	2
16	InteraÃ§Ã£o social e o comportamento da investidora brasileira. Revista Brasileira De Ciencias Sociais, 2010, 64, .	0.2	0
17	Derivative pricing using multivariate affine generalized hyperbolic distributions. Journal of Banking and Finance, 2010, 34, 1607-1617.	2.9	11
18	Market symmetry in time-changed Brownian models. Finance Research Letters, 2010, 7, 53-59.	6.7	6

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19	Statistical arbitrage with default and collateral. Economics Letters, 2010, 108, 81-84.	1.9	2
20	Pricing and optimality with default spreads. Quarterly Review of Economics and Finance, 2009, 49, 686-692.	2.7	3
21	Existence of equilibrium in common agency games with adverse selection. Games and Economic Behavior, 2009, 66, 749-760.	0.8	17
22	Multivariate affine generalized hyperbolic distributions: An empirical investigation. International Review of Financial Analysis, 2009, 18, 174-184.	6.6	12
23	Duality and Symmetry with Time-Changed LÃ©vy Processes. Brazilian Review of Econometrics, 2008, 28, 95.	0.1	4
24	Seasonal Effects on the Bovespa Index. Brazilian Business Review, 2008, 5, 233-241.	0.4	3
25	Symmetry and duality in LÃ©vy markets. Quantitative Finance, 2006, 6, 219-227.	1.7	45
26	PRICING DERIVATIVES ON TWO-DIMENSIONAL LÃ‰VY PROCESSES. International Journal of Theoretical and Applied Finance, 2006, 09, 185-197.	0.5	16
27	Goodness-of-ï¬t Tests Focus on Value-at-Risk Estimation. Brazilian Review of Econometrics, 2006, 26, 309.	0.1	1
28	CAPM usando uma carteira sintÃ©tica do PIB Brasileiro. Estudos Economicos, 2006, 36, 465-505.	0.1	6
29	Equivalent martingale measures and LÃ©vy processes. Revista Brasileira De Economia, 2006, 60, .	0.1	1
30	A note on arbitrage and exogenous collateral. Mathematical Social Sciences, 2005, 50, 336-341.	0.5	3
31	Endogenous collateral. Journal of Mathematical Economics, 2005, 41, 439-462.	0.8	28
32	Volatility Estimation and Option Pricing with Fractional Brownian Motion. SSRN Electronic Journal, 2005, , .	0.4	1
33	ApreÃ§amento de derivativos bidimensionais. Economia Aplicada, 2005, 9, 385.	0.1	0
34	Generalized Hyperbolic Distributions and Brazilian Data. Brazilian Review of Econometrics, 2004, 24, .	0.1	22
35	Generalized Hyperbolic Distributions and Brazilian Data. SSRN Electronic Journal, 2003, , .	0.4	6
36	Optimal consumption and investment with LÃ©vy processes. Revista Brasileira De Economia, 2003, 57, 825-848.	0.1	3

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37	ApreÃ§amento de opÃ§Ãµes de IDI usando o modelo CIR. Estudos Economicos, 2003, 33, 287-323.	0.1	4
38	Equilibrium in stochastic economies with incomplete financial markets. Brazilian Review of Econometrics, 2002, 22, 67.	0.1	2
39	Optimal Consumption and Investment with Hyperbolic LÃ©vy Motion. Brazilian Review of Econometrics, 2000, 20, 27.	0.1	1
40	Barrier Options Under LÃ©vy Processes: A Simple Short-Cut. SSRN Electronic Journal, 0, , .	0.4	2
41	Optimal Insider Strategy with Law Penalties. SSRN Electronic Journal, 0, , .	0.4	0
42	Effectiveness of Enforcement Mechanisms with Collateral Requirements. SSRN Electronic Journal, 0, , .	0.4	0