Jaime Casassus

List of Publications by Year
in descending order

14 papers	651 citations	1478505 6 h-index	1372567 10 g-index
14 all docs	14 docs citations	14 times ranked	323 citing authors

#	Article	IF	Citations
1	Stochastic Convenience Yield Implied from Commodity Futures and Interest Rates. Journal of Finance, 2005, 60, 2283-2331.	5.1	345
2	Optimal exploration investments under price and geologicalâ€technical uncertainty: a real options model. R and D Management, 2001, 31, 181-189.	5.3	74
3	Economic Linkages, Relative Scarcity, and Commodity Futures Returns. Review of Financial Studies, 2013, 26, 1324-1362.	6.8	68
4	Optimal timing of a mine expansion: Implementing a real options model. Quarterly Review of Economics and Finance, 1998, 38, 755-769.	2.7	51
5	Unspanned stochastic volatility and fixed income derivatives pricing. Journal of Banking and Finance, 2005, 29, 2723-2749.	2.9	38
6	Equilibrium commodity prices with irreversible investment and non-linear technologies. Journal of Banking and Finance, 2018, 95, 128-147.	2.9	27
7	Equilibrium Commodity Prices with Irreversible Investment and Non-Linear Technologies. SSRN Electronic Journal, 0, , .	0.4	17
8	Short-horizon return predictability and oil prices. Quantitative Finance, 2012, 12, 1909-1934.	1.7	12
9	Optimal exploration investments under price and geologicalâ€"technical uncertainty. , 2003, , 149-165.		7
10	Optimal Exploration Investments under Price and Geological-Technical Uncertainty: A Real Options Model. SSRN Electronic Journal, 2000, , .	0.4	5
11	Consumption and Hedging in Oilâ€Importing Developing Countries. European Financial Management, 2012, 18, 896-928.	2.9	4
12	Correlation structure between inflation and oil futures returns: An equilibrium approach. Resources Policy, 2010, 35, 301-310.	9.6	3
13	Maximal Gaussian Affine Models for Multiple Commodities: A Note. Journal of Futures Markets, 2015, 35, 75-86.	1.8	0
14	Maximal Affine Models for Multiple Commodities: A Note. SSRN Electronic Journal, 0, , .	0.4	0