

Jaime Casassus

List of Publications by Year in descending order

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Version: 2024-02-01

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