

# Brandao, Luiz

## List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

33  
papers

614  
citations

11  
h-index

24  
g-index

41  
ext. papers

723  
ext. citations

3.8  
avg, IF

4.09  
L-index

#	Paper	IF	Citations
33	A Tutorial for Modeling Real Options Lattices from Project Cash Flows. <i>RAC: Revista De Administraç�o Contempor�nea</i> , <b>2021</b> , 25,	0.5	2
32	Crossing the Brownian Bridge: valuing infrastructure capacity expansion policies as real options. <i>Construction Management and Economics</i> , <b>2021</b> , 39, 261-276	3	4
31	Crypto-assets portfolio optimization under the omega measure. <i>Engineering Economist</i> , <b>2020</b> , 65, 114-134.8	4.8	6
30	Mitigating Hydrological Risk with Energy Derivatives. <i>Energy Economics</i> , <b>2019</b> , 81, 528-535	8.3	4
29	The Rio De Janeiro international airport privatization: a problem of overbidding?. <i>Latin American Business Review</i> , <b>2019</b> , 20, 249-268	0.6	3
28	Wind farm generation forecast and optimal maintenance schedule model. <i>Wind Energy</i> , <b>2019</b> , 22, 1872-1890	3.9	5
27	A risk-hedging tool for hydro power plants. <i>Renewable and Sustainable Energy Reviews</i> , <b>2018</b> , 90, 370-378.6.2	6.2	13
26	Valuing multistage investment projects in the pharmaceutical industry. <i>European Journal of Operational Research</i> , <b>2018</b> , 271, 720-732	5.6	7
25	A dynamic model for valuing flexible mining exploration projects under uncertainty. <i>Resources Policy</i> , <b>2017</b> , 52, 393-404	7.2	6
24	Feeder Cattle Options: Where's the Beef?. <i>Latin American Business Review</i> , <b>2017</b> , 18, 317-339	0.6	
23	A model for valuing new technologies under a pull incentives environment. <i>Renewable and Sustainable Energy Reviews</i> , <b>2016</b> , 59, 482-493	16.2	4
22	Valuing flexibility in electro-intensive industries: the case of an aluminum smelter. <i>Production</i> , <b>2016</b> , 26, 28-38	1.3	3
21	Mitigating wind exposure with zero-cost collar insurance. <i>Renewable Energy</i> , <b>2016</b> , 99, 336-346	8.1	3
20	Elephant grass biorefineries: towards a cleaner Brazilian energy matrix?. <i>Journal of Cleaner Production</i> , <b>2015</b> , 96, 85-93	10.3	46
19	Can the regulated market help foster a free market for wind energy in Brazil?. <i>Energy Policy</i> , <b>2014</b> , 66, 303-311	7.2	11
18	Qual o melhor momento para a abertura de capital?. <i>Nova Economia</i> , <b>2014</b> , 24, 337-358	0.3	0
17	Switching outputs in a bioenergy cogeneration project: A real options approach. <i>Renewable and Sustainable Energy Reviews</i> , <b>2014</b> , 36, 74-82	16.2	22

16	INVESTORS' ASYMMETRIC VIEWS AND THEIR DECISION TO ENTER BRAZIL'S WIND ENERGY SECTOR. <i>Pesquisa Operacional</i> , <b>2014</b> , 34, 319-345	0.3	2
15	The value of switching inputs in a biodiesel production plant. <i>European Journal of Finance</i> , <b>2013</b> , 19, 674-688	6.8	5
14	Investment decision in integrated steel plants under uncertainty. <i>International Review of Financial Analysis</i> , <b>2013</b> , 27, 55-64	6.7	10
13	Avaliaçã de empresas start-up por Opçõs Reais: o caso do setor de biotecnologia. <i>Gestã &amp; Produçã</i> , <b>2013</b> , 20, 511-523	0.9	2
12	Volatility estimation for stochastic project value models. <i>European Journal of Operational Research</i> , <b>2012</b> , 220, 642-648	5.6	25
11	Government Supports in PublicPrivate Partnership Contracts: Metro Line 4 of the Sã Paulo Subway System. <i>Journal of Infrastructure Systems</i> , <b>2012</b> , 18, 218-225	2.9	33
10	Incentivos governamentais em PPP: uma anãlise por opçõs reais. <i>RAE Revista De Administracao De Empresas</i> , <b>2012</b> , 52, 10-23	0.5	2
9	Flexibility and uncertainty in agribusiness projects: investing in a cogeneration plant. <i>Revista De Administracao Mackenzie</i> , <b>2011</b> , 12, 105-126	0.7	5
8	Valuing the switching flexibility of the ethanol-gas flex fuel car. <i>Annals of Operations Research</i> , <b>2010</b> , 176, 333-348	3.2	39
7	A decisã do preç de oferta em leilõs de telecomunicaçã: uma anãlise por opçõs reais. <i>Revista De Administracao Mackenzie</i> , <b>2010</b> , 11, 131-154	0.7	1
6	Flexibility as a source of value in the production of alternative fuels: The ethanol case. <i>Energy Economics</i> , <b>2009</b> , 31, 411-422	8.3	41
5	Projetos de opçõs reais com incertezas correlacionadas. <i>Base</i> , <b>2009</b> , 6, 19-26	1	2
4	The option value of government guarantees in infrastructure projects. <i>Construction Management and Economics</i> , <b>2008</b> , 26, 1171-1180	3	125
3	Using Binomial Decision Trees to Solve Real-Option Valuation Problems. <i>Decision Analysis</i> , <b>2005</b> , 2, 69-88	1.2	130
2	Decision Analysis and Real Options: A Discrete Time Approach to Real Option Valuation. <i>Annals of Operations Research</i> , <b>2005</b> , 135, 21-39	3.2	47
1	A parameter based approach to single factor stochastic process selection for real options applications. <i>European Journal of Finance</i> , 1-20	1.5	0