Jerome B Detemple

List of Publications by Year
in descending order

74 papers	4,042 citations	186265 28 h-index	155660 55 g-index
76 all docs	76 docs citations	76 times ranked	1161 citing authors

#	Article	IF	Citations
1	American Option Valuation: New Bounds, Approximations, and a Comparison of Existing Methods. Review of Financial Studies, 1996, 9, 1211-1250.	6.8	460
2	Intertemporal Asset Pricing with Heterogeneous Beliefs. Journal of Economic Theory, 1994, 62, 294-320.	1.1	324
3	A Monte Carlo Method for Optimal Portfolios. Journal of Finance, 2003, 58, 401-446.	5.1	249
4	Asset Pricing in a Production Economy with Incomplete Information. Journal of Finance, 1986, 41, 383-391.	5.1	223
5	Asset Prices in an Exchange Economy with Habit Formation. Econometrica, 1991, 59, 1633.	4.2	193
6	ANNIVERSARY ARTICLE: Option Pricing: Valuation Models and Applications. Management Science, 2004, 50, 1145-1177.	4.1	192
7	Option listing and stock returns. Journal of Banking and Finance, 1990, 14, 781-801.	2.9	180
8	A General Equilibrium Analysis of Option and Stock Market Interactions. International Economic Review, 1991, 32, 279.	1.3	176
9	The Valuation of American Options on Multiple Assets. Mathematical Finance, 1997, 7, 241-286.	1.8	153
10	Equilibrium Asset Prices and No-Arbitrage with Portfolio Constraints. Review of Financial Studies, 1997, 10, 1133-1174.	6.8	152
11	Nontraded Asset Valuation with Portfolio Constraints: A Binomial Approach. Review of Financial Studies, 1999, 12, 835-872.	6.8	141
12	Optimal consumptionâ€“portfolio choices and retirement planning. Journal of Economic Dynamics and Control, 2004, 28, 1115-1148.	1.6	131
13	The Valuation of Volatility Options. Review of Finance, 2000, 4, 21-50.	6.3	102
14	The Valuation of American Options for a Class of Diffusion Processes. Management Science, 2002, 48, 917-937.	4.1	85
15	Asset Pricing in a Production Economy with Incomplete Information. Journal of Finance, 1986, 41, 383.	5.1	85
16	Dynamic Equilibrium with Liquidity Constraints. Review of Financial Studies, 2003, 16, 597-629.	6.8	82
17	Further results on asset pricing with incomplete information. Journal of Economic Dynamics and Control, 1991, 15, 425-453.	1.6	76
18	American options with stochastic dividends and volatility: A nonparametric investigation. Journal of Econometrics, 2000, 94, 53-92.	6.5	74

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19	American Capped Call Options on Dividend-Paying Assets. Review of Financial Studies, 1995, 8, 161-191.	6.8	73
20	On the Optimal Hedge of a Nontraded Cash Position. Journal of Finance, 1988, 43, 143-153.	5.1	58
21	Dynamic Asset Allocation: Portfolio Decomposition Formula and Applications. Review of Financial Studies, 2010, 23, 25-100.	6.8	56
22	Optimal Consumption-Portfolio Policies With Habit Formation. Mathematical Finance, 1992, 2, 251-274.	1.8	51
23	Nonparametric estimation of American optionsâ€™ exercise boundaries and call prices. Journal of Economic Dynamics and Control, 2000, 24, 1829-1857.	1.6	49
24	CLOSED-FORM SOLUTIONS FOR OPTIMAL PORTFOLIO SELECTION WITH STOCHASTIC INTEREST RATE AND INVESTMENT CONSTRAINTS. Mathematical Finance, 2005, 15, 539-568.	1.8	47
25	Dynamic asset liability management with tolerance for limited shortfalls. Insurance: Mathematics and Economics, 2008, 43, 281-294.	1.2	43
26	Hedging with futures in an intertemporal portfolio context. Journal of Futures Markets, 1988, 8, 249-269.	1.8	36
27	Portfolio Selection: A Review. Journal of Optimization Theory and Applications, 2014, 161, 1-21.	1.5	35
28	Representation formulas for Malliavin derivatives of diffusion processes. Finance and Stochastics, 2005, 9, 349-367.	1.1	34
29	Life-Cycle Finance and the Design of Pension Plans. Annual Review of Financial Economics, 2009, 1, 249-286.	4.7	31
30	Non-addictive habits: optimal consumption-portfolio policies. Journal of Economic Theory, 2003, 113, 265-285.	1.1	30
31	The valuation of American call options on the minimum of two dividend-paying assets. Annals of Applied Probability, 2003, 13, 953.	1.3	27
32	Intertemporal asset allocation: A comparison of methods. Journal of Banking and Finance, 2005, 29, 2821-2848.	2.9	26
33	On the Optimal Hedge of a Nontraded Cash Position. Journal of Finance, 1988, 43, 143.	5.1	23
34	Asymptotic Properties of Monte Carlo Estimators of Derivatives. Management Science, 2005, 51, 1657-1675.	4.1	21
35	Asset pricing with beliefs-dependent risk aversion and learning. Journal of Financial Economics, 2018, 128, 504-534.	9.0	21
36	Financial Innovation, Values and Volatilities when Markets Are Incomplete*. Geneva Papers on Risk and Insurance Theory, 1990, 15, 47-53.	0.4	20

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37	Asymptotic properties of Monte Carlo estimators of diffusion processes. Journal of Econometrics, 2006, 134, 1-68.	6.5	19
38	Aggregation, efficiency and mutual fund separation in incomplete markets. Economic Theory, 1998, 11, 443-455.	0.9	18
39	The Value of Green Energy: Optimal Investment in Mutually Exclusive Projects and Operating Leverage. Review of Financial Studies, 2020, 33, 3307-3347.	6.8	17
40	The value of green energy under regulation uncertainty. Energy Economics, 2020, 89, 104807.	12.1	16
41	On American VIX options under the generalized 3/2 and 1/2 models. Mathematical Finance, 2018, 28, 550-581.	1.8	15
42	Asset and commodity prices with multi-attribute durable goods. Journal of Economic Dynamics and Control, 1996, 20, 1451-1504.	1.6	13
43	Asset pricing in an intertemporal partially-revealing rational expectations equilibrium. Journal of Mathematical Economics, 2002, 38, 219-248.	0.8	11
44	American chooser options. Journal of Economic Dynamics and Control, 2009, 33, 128-153.	1.6	11
45	Optimal Exercise for Derivative Securities. Annual Review of Financial Economics, 2014, 6, 459-487.	4.7	10
46	Acquisition dâ€™information dans un modÃ¨le intertemporel en temps continu. L'ActualitÃ© Ã©conomique, 0, 63, 118-137.	0.1	10
47	The relevance of financial policy. European Economic Review, 1995, 39, 1133-1154.	2.3	7
48	Chapter 21 Simulation Methods for Optimal Portfolios. Handbooks in Operations Research and Management Science, 2007, 15, 867-923.	0.6	7
49	American Options with Discontinuous Two-Level Caps. SIAM Journal on Financial Mathematics, 2018, 9, 219-250.	1.3	7
50	Optimal Investment under Cost Uncertainty. Risks, 2018, 6, 5.	2.4	7
51	Optimal Portfolio Allocations with Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	7
52	A Structural Model of Dynamic Market Timing. Review of Financial Studies, 2013, 26, 2492-2547.	6.8	6
53	American step options. European Journal of Operational Research, 2020, 282, 363-385.	5.7	6
54	An optimal stopping problem with a reward constraint. Finance and Stochastics, 2012, 16, 423-448.	1.1	5

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55	Dynamic Noisy Rational Expectations Equilibrium With Insider Information. Econometrica, 2020, 88, 2697-2737.	4.2	5
56	Monte Carlo methods for derivatives of options with discontinuous payoffs. Computational Statistics and Data Analysis, 2007, 51, 3393-3417.	1.2	4
57	Asset Prices and Pandemics: The Effects of Lockdowns. Quarterly Journal of Finance, 0, , 2240002.	0.7	4
58	The Private Information Price of Risk. , 2016, , 190-213.		2
59	American Options with Discontinuous Two-Level Caps. SSRN Electronic Journal, 0, , .	0.4	1
60	Optimal Power Investment and Pandemics: A Micro-Economic Analysis. Energies, 2021, 14, 814.	3.1	1
61	Callable barrier reverse convertible securities. Quantitative Finance, 2021, 21, 1519-1532.	1.7	1
62	A Structural Model of Dynamic Market Timing: Theory and Estimation. SSRN Electronic Journal, 0, , .	0.4	1
63	Asset Prices and Pandemics. SSRN Electronic Journal, 0, , .	0.4	1
64	The Value of Green Energy under Regulation Uncertainty. SSRN Electronic Journal, 0, , .	0.4	1
65	Generalized optimal stopping problems and financial markets, by Dennis Wong. Journal of Applied Mathematics and Stochastic Analysis, 1998, 11, 217-218.	0.3	0
66	Callable Barrier Reverse Convertible Securities. SSRN Electronic Journal, 0, , .	0.4	0
67	Demande de portefeuille et politique de couverture de risque sous information incomplÃ¨te. L'ActualitÃ© Ã©conomique, 1993, 69, 45-70.	0.1	0
68	Diffusion Models of Asset Prices. , 2012, , 35-60.		0
69	Portfolio Optimization. , 2012, , 675-702.		0
70	On American VIX Options under the Generalized 3/2 and 1/2 Models. SSRN Electronic Journal, 0, , .	0.4	0
71	Asset Prices and Pandemics: The Effects of Lockdowns. SSRN Electronic Journal, 0, , .	0.4	0
72	Optimal Dynamic Contracts with Environmental, Social and Governance Criteria. SSRN Electronic Journal, 0, , .	0.4	0

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73	Dynamic Noisy Rational Expectations Equilibrium with Insider Information: Welfare and Regulation. Journal of Economic Dynamics and Control, 2022, , 104375.	1.6	0
74	Optimal technology adoption for power generation. Energy Economics, 2022, 111, 106085.	12.1	0