

Jerome B Detemple

List of Publications by Year in descending order

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74
papers

4,042
citations

186265

28
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155660

55
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76
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76
docs citations

76
times ranked

1161
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamic Noisy Rational Expectations Equilibrium with Insider Information: Welfare and Regulation. <i>Journal of Economic Dynamics and Control</i> , 2022, , 104375.	1.6	0
2	Optimal technology adoption for power generation. <i>Energy Economics</i> , 2022, 111, 106085.	12.1	0
3	Optimal Power Investment and Pandemics: A Micro-Economic Analysis. <i>Energies</i> , 2021, 14, 814.	3.1	1
4	Callable barrier reverse convertible securities. <i>Quantitative Finance</i> , 2021, 21, 1519-1532.	1.7	1
5	American step options. <i>European Journal of Operational Research</i> , 2020, 282, 363-385.	5.7	6
6	The Value of Green Energy: Optimal Investment in Mutually Exclusive Projects and Operating Leverage. <i>Review of Financial Studies</i> , 2020, 33, 3307-3347.	6.8	17
7	Dynamic Noisy Rational Expectations Equilibrium With Insider Information. <i>Econometrica</i> , 2020, 88, 2697-2737.	4.2	5
8	The value of green energy under regulation uncertainty. <i>Energy Economics</i> , 2020, 89, 104807.	12.1	16
9	American Options with Discontinuous Two-Level Caps. <i>SIAM Journal on Financial Mathematics</i> , 2018, 9, 219-250.	1.3	7
10	Asset pricing with beliefs-dependent risk aversion and learning. <i>Journal of Financial Economics</i> , 2018, 128, 504-534.	9.0	21
11	Optimal Investment under Cost Uncertainty. <i>Risks</i> , 2018, 6, 5.	2.4	7
12	On American VIX options under the generalized 3/2 and 1/2 models. <i>Mathematical Finance</i> , 2018, 28, 550-581.	1.8	15
13	The Private Information Price of Risk. , 2016, , 190-213.		2
14	Portfolio Selection: A Review. <i>Journal of Optimization Theory and Applications</i> , 2014, 161, 1-21.	1.5	35
15	Optimal Exercise for Derivative Securities. <i>Annual Review of Financial Economics</i> , 2014, 6, 459-487.	4.7	10
16	A Structural Model of Dynamic Market Timing. <i>Review of Financial Studies</i> , 2013, 26, 2492-2547.	6.8	6
17	An optimal stopping problem with a reward constraint. <i>Finance and Stochastics</i> , 2012, 16, 423-448.	1.1	5
18	Diffusion Models of Asset Prices. , 2012, , 35-60.		0

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19	Portfolio Optimization. , 2012, , 675-702.		0
20	Dynamic Asset Allocation: Portfolio Decomposition Formula and Applications. Review of Financial Studies, 2010, 23, 25-100.	6.8	56
21	Life-Cycle Finance and the Design of Pension Plans. Annual Review of Financial Economics, 2009, 1, 249-286.	4.7	31
22	American chooser options. Journal of Economic Dynamics and Control, 2009, 33, 128-153.	1.6	11
23	Dynamic asset liability management with tolerance for limited shortfalls. Insurance: Mathematics and Economics, 2008, 43, 281-294.	1.2	43
24	Chapter 21 Simulation Methods for Optimal Portfolios. Handbooks in Operations Research and Management Science, 2007, 15, 867-923.	0.6	7
25	Monte Carlo methods for derivatives of options with discontinuous payoffs. Computational Statistics and Data Analysis, 2007, 51, 3393-3417.	1.2	4
26	Asymptotic properties of Monte Carlo estimators of diffusion processes. Journal of Econometrics, 2006, 134, 1-68.	6.5	19
27	Asymptotic Properties of Monte Carlo Estimators of Derivatives. Management Science, 2005, 51, 1657-1675.	4.1	21
28	CLOSED-FORM SOLUTIONS FOR OPTIMAL PORTFOLIO SELECTION WITH STOCHASTIC INTEREST RATE AND INVESTMENT CONSTRAINTS. Mathematical Finance, 2005, 15, 539-568.	1.8	47
29	Representation formulas for Malliavin derivatives of diffusion processes. Finance and Stochastics, 2005, 9, 349-367.	1.1	34
30	Intertemporal asset allocation: A comparison of methods. Journal of Banking and Finance, 2005, 29, 2821-2848.	2.9	26
31	ANNIVERSARY ARTICLE: Option Pricing: Valuation Models and Applications. Management Science, 2004, 50, 1145-1177.	4.1	192
32	Optimal consumptionâ€“portfolio choices and retirement planning. Journal of Economic Dynamics and Control, 2004, 28, 1115-1148.	1.6	131
33	Non-addictive habits: optimal consumption-portfolio policies. Journal of Economic Theory, 2003, 113, 265-285.	1.1	30
34	A Monte Carlo Method for Optimal Portfolios. Journal of Finance, 2003, 58, 401-446.	5.1	249
35	Dynamic Equilibrium with Liquidity Constraints. Review of Financial Studies, 2003, 16, 597-629.	6.8	82
36	The valuation of American call options on the minimum of two dividend-paying assets. Annals of Applied Probability, 2003, 13, 953.	1.3	27

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37	The Valuation of American Options for a Class of Diffusion Processes. <i>Management Science</i> , 2002, 48, 917-937.	4.1	85
38	Asset pricing in an intertemporal partially-revealing rational expectations equilibrium. <i>Journal of Mathematical Economics</i> , 2002, 38, 219-248.	0.8	11
39	American options with stochastic dividends and volatility: A nonparametric investigation. <i>Journal of Econometrics</i> , 2000, 94, 53-92.	6.5	74
40	Nonparametric estimation of American options' exercise boundaries and call prices. <i>Journal of Economic Dynamics and Control</i> , 2000, 24, 1829-1857.	1.6	49
41	The Valuation of Volatility Options. <i>Review of Finance</i> , 2000, 4, 21-50.	6.3	102
42	Nontraded Asset Valuation with Portfolio Constraints: A Binomial Approach. <i>Review of Financial Studies</i> , 1999, 12, 835-872.	6.8	141
43	Aggregation, efficiency and mutual fund separation in incomplete markets. <i>Economic Theory</i> , 1998, 11, 443-455.	0.9	18
44	Generalized optimal stopping problems and financial markets, by Dennis Wong. <i>Journal of Applied Mathematics and Stochastic Analysis</i> , 1998, 11, 217-218.	0.3	0
45	Equilibrium Asset Prices and No-Arbitrage with Portfolio Constraints. <i>Review of Financial Studies</i> , 1997, 10, 1133-1174.	6.8	152
46	The Valuation of American Options on Multiple Assets. <i>Mathematical Finance</i> , 1997, 7, 241-286.	1.8	153
47	American Option Valuation: New Bounds, Approximations, and a Comparison of Existing Methods. <i>Review of Financial Studies</i> , 1996, 9, 1211-1250.	6.8	460
48	Asset and commodity prices with multi-attribute durable goods. <i>Journal of Economic Dynamics and Control</i> , 1996, 20, 1451-1504.	1.6	13
49	American Capped Call Options on Dividend-Paying Assets. <i>Review of Financial Studies</i> , 1995, 8, 161-191.	6.8	73
50	The relevance of financial policy. <i>European Economic Review</i> , 1995, 39, 1133-1154.	2.3	7
51	Intertemporal Asset Pricing with Heterogeneous Beliefs. <i>Journal of Economic Theory</i> , 1994, 62, 294-320.	1.1	324
52	Demande de portefeuille et politique de couverture de risque sous information incomplète. <i>L'Actualité Économique</i> , 1993, 69, 45-70.	0.1	0
53	Optimal Consumption-Portfolio Policies With Habit Formation. <i>Mathematical Finance</i> , 1992, 2, 251-274.	1.8	51
54	Asset Prices in an Exchange Economy with Habit Formation. <i>Econometrica</i> , 1991, 59, 1633.	4.2	193

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55	Further results on asset pricing with incomplete information. <i>Journal of Economic Dynamics and Control</i> , 1991, 15, 425-453.	1.6	76
56	A General Equilibrium Analysis of Option and Stock Market Interactions. <i>International Economic Review</i> , 1991, 32, 279.	1.3	176
57	Financial Innovation, Values and Volatilities when Markets Are Incomplete*. <i>Geneva Papers on Risk and Insurance Theory</i> , 1990, 15, 47-53.	0.4	20
58	Option listing and stock returns. <i>Journal of Banking and Finance</i> , 1990, 14, 781-801.	2.9	180
59	Hedging with futures in an intertemporal portfolio context. <i>Journal of Futures Markets</i> , 1988, 8, 249-269.	1.8	36
60	On the Optimal Hedge of a Nontraded Cash Position. <i>Journal of Finance</i> , 1988, 43, 143-153.	5.1	58
61	On the Optimal Hedge of a Nontraded Cash Position. <i>Journal of Finance</i> , 1988, 43, 143.	5.1	23
62	Asset Pricing in a Production Economy with Incomplete Information. <i>Journal of Finance</i> , 1986, 41, 383-391.	5.1	223
63	Asset Pricing in a Production Economy with Incomplete Information. <i>Journal of Finance</i> , 1986, 41, 383.	5.1	85
64	American Options with Discontinuous Two-Level Caps. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
65	Callable Barrier Reverse Convertible Securities. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
66	Asset Prices and Pandemics: The Effects of Lockdowns. <i>Quarterly Journal of Finance</i> , 0, , 2240002.	0.7	4
67	Optimal Portfolio Allocations with Hedge Funds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
68	A Structural Model of Dynamic Market Timing: Theory and Estimation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
69	Acquisition d'information dans un modèle intertemporel en temps continu. <i>L'Actualité Économique</i> , 0, 63, 118-137.	0.1	10
70	On American VIX Options under the Generalized 3/2 and 1/2 Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
71	Asset Prices and Pandemics. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
72	The Value of Green Energy under Regulation Uncertainty. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1

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73	Asset Prices and Pandemics: The Effects of Lockdowns. SSRN Electronic Journal, 0, , .	0.4	0
74	Optimal Dynamic Contracts with Environmental, Social and Governance Criteria. SSRN Electronic Journal, 0, , .	0.4	0