

Matheus R Grasselli

List of Publications by Year in descending order

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Version: 2024-02-01

31
papers

369
citations

840776

11
h-index

839539

18
g-index

35
all docs

35
docs citations

35
times ranked

189
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk aversion and block exercise of executive stock options. <i>Journal of Economic Dynamics and Control</i> , 2009, 33, 109-127.	1.6	59
2	An analysis of the Keen model for credit expansion, asset price bubbles and financial fragility. <i>Mathematics and Financial Economics</i> , 2012, 6, 191-210.	1.7	54
3	INDIFFERENCE PRICE WITH GENERAL SEMIMARTINGALES. <i>Mathematical Finance</i> , 2011, 21, 423-446.	1.8	29
4	Testing a Goodwin model with general capital accumulation rate. <i>Metroeconomica</i> , 2018, 69, 619-643.	1.0	28
5	A comment on "Testing Goodwin: growth cycles in ten OECD countries". <i>Cambridge Journal of Economics</i> , 2017, 41, 1761-1766.	1.6	27
6	Indifference Pricing and Hedging for Volatility Derivatives. <i>Applied Mathematical Finance</i> , 2007, 14, 303-317.	1.2	26
7	Dual connections in nonparametric classical information geometry. <i>Annals of the Institute of Statistical Mathematics</i> , 2010, 62, 873-896.	0.8	20
8	Destabilizing a stable crisis: Employment persistence and government intervention in macroeconomics. <i>Structural Change and Economic Dynamics</i> , 2014, 30, 30-51.	4.5	16
9	Past world economic production constrains current energy demands: Persistent scaling with implications for economic growth and climate change mitigation. <i>PLoS ONE</i> , 2020, 15, e0237672.	2.5	16
10	Stock Loans in Incomplete Markets. <i>Applied Mathematical Finance</i> , 2013, 20, 118-136.	1.2	14
11	Inventory growth cycles with debt-financed investment. <i>Structural Change and Economic Dynamics</i> , 2018, 44, 1-13.	4.5	14
12	The quantum information manifold for $\hat{\mu}$ -bounded forms. <i>Reports on Mathematical Physics</i> , 2000, 46, 325-335.	0.8	12
13	Inflation and Speculation in a Dynamic Macroeconomic Model. <i>Journal of Risk and Financial Management</i> , 2015, 8, 285-310.	2.3	12
14	On the normality of negative interest rates. <i>Review of Keynesian Economics</i> , 2019, 7, 201-219.	0.8	12
15	Household debt: The missing link between inequality and secular stagnation. <i>Journal of Economic Behavior and Organization</i> , 2021, 183, 901-927.	2.0	9
16	Monetary Policy Responses to Covid-19: A Comparison with the 2008 Crisis and Implications for the Future of Central Banking. <i>Review of Political Economy</i> , 2022, 34, 420-445.	1.1	8
17	An Agent-Based Computational Model for Bank Formation and Interbank Networks. , 0, , 401-431.		4
18	Estimates of economic and environmental damages from tipping points cannot be reconciled with the scientific literature. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2022, 119, e2117308119.	7.1	4

#	ARTICLE	IF	CITATIONS
19	THE BROAD CONSEQUENCES OF NARROW BANKING. International Journal of Theoretical and Applied Finance, 2019, 22, 1950007.	0.5	2
20	Lotka's wheel and the long arm of history: how does the distant past determine today's global rate of energy consumption?. Earth System Dynamics, 2022, 13, 1021-1028.	7.1	2
21	A stock-flow consistent macroeconomic model with heterogeneous agents: the master equation approach. Journal of Network Theory in Finance, 2018, 4, 47-87.	0.7	1
22	Infinite dimensional quantum information geometry. AIP Conference Proceedings, 2001, , .	0.4	0
23	The Fields Institute: thematic program on Quantitative Finance: foundations and applications â€“ January to June, 2010. Quantitative Finance, 2011, 11, 21-29.	1.7	0
24	PREFACE â€“ Special Issue on Financial Derivatives and Risk Management. International Journal of Theoretical and Applied Finance, 2012, 15, 1202001.	0.5	0
25	Short Communication: Sensitivity Analysis of an Integrated Climate-Economic Model. SIAM Journal on Financial Mathematics, 2021, 12, SC44-SC57.	1.3	0
26	Priority Option: The Value of Being a Leader in Complete and Incomplete Markets. SSRN Electronic Journal, 0, , .	0.4	0
27	Joining Forces in International Mathematics Outreach Efforts. Notices of the American Mathematical Society, 2016, 63, 1042-1049.	0.2	0
28	Title is missing!. , 2020, 15, e0237672.		0
29	Title is missing!. , 2020, 15, e0237672.		0
30	Title is missing!. , 2020, 15, e0237672.		0
31	Title is missing!. , 2020, 15, e0237672.		0