Joost Driessen

List of Publications by Year
in descending order

5 papers	332 citations	1684129 5 h-index	2053674 5 g-index
5 all docs	5 docs citations	5 times ranked	156 citing authors

#	Article	IF	Citations
1	Pricing Liquidity Risk with Heterogeneous Investment Horizons. Journal of Financial and Quantitative Analysis, 2021, 56, 373-408.	3.5	15
2	Cumulative Prospect Theory, Option Returns, and the Variance Premium. Review of Financial Studies, 2019, 32, 3667-3723.	6.8	45
3	An Asset Pricing Approach to Liquidity Effects in Corporate Bond Markets. Review of Financial Studies, 2017, 30, 1229-1269.	6.8	89
4	A New Method to Estimate Risk and Return of Nontraded Assets from Cash Flows: The Case of Private Equity Funds. Journal of Financial and Quantitative Analysis, 2012, 47, 511-535.	3.5	154
5	Pricing of commercial real estate securities during the 2007â€“2009 financial crisis. Journal of Financial Economics, 2012, 105, 37-61.	9.0	29