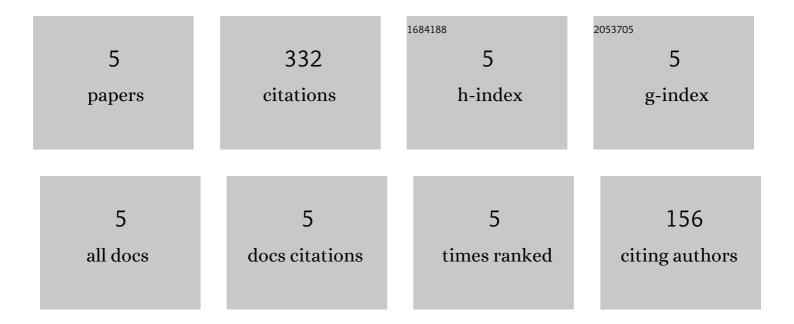
Joost Driessen

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/824324/publications.pdf

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| # | 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 2007–2009 financial crisis. Journal of Financial Economics, 2012, 105, 37-61. | 9.0 | 29 |