

Scott H Irwin

List of Publications by Year in descending order

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Version: 2024-02-01

131
papers

4,402
citations

159358

30
h-index

133063

59
g-index

135
all docs

135
docs citations

135
times ranked

1634
citing authors

#	ARTICLE	IF	CITATIONS
1	New evidence on market response to public announcements in the presence of microstructure noise. European Journal of Operational Research, 2022, 298, 785-800.	3.5	1
2	To batch or not to batch? The release of USDA crop reports. Agricultural Economics (United Tj ETQq0 0 0 rgBT /Overlock 10 Jf 50 702 T	2.0	3
3	When does USDA information have the most impact on crop and livestock markets?. Journal of Commodity Markets, 2021, 22, 100137.	0.9	11
4	Sunshine vs. predatory trading effects in commodity futures markets: New evidence from index rebalancing. Journal of Commodity Markets, 2021, , 100195.	0.9	3
5	Trilogy for troubleshooting convergence: Manipulation, structural imbalance, and storage rates. Journal of Commodity Markets, 2020, 17, 100083.	0.9	2
6	The market response to government crop news under different release regimes. Journal of Commodity Markets, 2020, 19, 100110.	0.9	5
7	Supply Fundamentals and Grain Futures Price Movements. American Journal of Agricultural Economics, 2020, 102, 548-568.	2.4	11
8	Is the corn futures market noisier? The impact of high frequency quoting. Applied Economics, 2020, 52, 2730-2750.	1.2	3
9	Can Private Forecasters Beat the USDA? Analysis of Relative Accuracy of Crop Acreage and Production Forecasts. Journal of Agricultural & Applied Economics, 2020, 52, 545-561.	0.8	7
10	The Price of Biodiesel RINs and Economic Fundamentals. American Journal of Agricultural Economics, 2020, 102, 734-752.	2.4	6
11	Who Wins and Who Loses? Trader Returns and Risk Premiums in Agricultural Futures Markets. Applied Economic Perspectives and Policy, 2020, 42, 611-652.	3.1	5
12	Returns to Investing in Commodity Futures: Separating the Wheat from the Chaff. Applied Economic Perspectives and Policy, 2020, 42, 583-610.	3.1	8
13	WRITING PAPERS IN ECONOMICS USING FAKE LATEX. Journal of Economic Surveys, 2019, 33, 1348-1356.	3.7	2
14	Are USDA reports still news to changing crop markets?. Food Policy, 2019, 84, 66-76.	2.8	18
15	USDA Announcement Effects in Realâ€Time. American Journal of Agricultural Economics, 2018, 100, 1151-1171.	2.4	34
16	Mapping algorithms, agricultural futures, and the relationship between commodity investment flows and crude oil futures prices. Energy Economics, 2018, 72, 486-504.	5.6	6
17	Financialization and the returns to commodity investments. Journal of Commodity Markets, 2018, 10, 22-28.	0.9	25
18	Speculation and corn prices. Applied Economics, 2018, 50, 4724-4744.	1.2	17

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19	Estimating the cost of pre-harvest forward contracting corn and soybeans in Illinois before and after 2007. <i>Agribusiness</i> , 2017, 33, 358-377.	1.9	9
20	Bubbles, Froth and Facts: Another Look at the Masters Hypothesis in Commodity Futures Markets. <i>Journal of Agricultural Economics</i> , 2017, 68, 345-365.	1.6	18
21	Do Markets Correct for Smoothing in USDA Crop Production Forecasts? Evidence from Private Analysts and Futures Prices. <i>Applied Economic Perspectives and Policy</i> , 2017, 39, 559-583.	3.1	5
22	The "Necessity" of New Position Limits in Agricultural Futures Markets: The Verdict from Daily Firm-level Position Data. <i>Applied Economic Perspectives and Policy</i> , 2016, 38, 292-317.	3.1	10
23	Commodity Storage under Backwardation: Does the Working Curve Still Work?. <i>Applied Economic Perspectives and Policy</i> , 2016, 38, 152-173.	3.1	8
24	Forecast performance of WASDE price projections for U.S. corn. <i>Agricultural Economics (United Kingdom)</i> , 2016, 39, 10-15.	2.0	33
25	The Cost of Post-Harvest Forward Contracting in Corn and Soybeans. <i>Agribusiness</i> , 2015, 31, 47-62.	1.9	7
26	\$25 spring wheat was a bubble, right?. <i>Agricultural Finance Review</i> , 2015, 75, 114-132.	0.7	6
27	Futures Market Failure?. <i>American Journal of Agricultural Economics</i> , 2015, 97, 40-64.	2.4	51
28	Price Explosiveness, Speculation, and Grain Futures Prices. <i>American Journal of Agricultural Economics</i> , 2015, 97, 65-87.	2.4	59
29	Energy futures prices and commodity index investment: New evidence from firm-level position data. <i>Energy Economics</i> , 2014, 46, S57-S68.	5.6	15
30	The Behavior of Bid-Ask Spreads in the Electronically-Traded Corn Futures Market. <i>American Journal of Agricultural Economics</i> , 2014, 96, 557-577.	2.4	32
31	Bubbles in food commodity markets: Four decades of evidence. <i>Journal of International Money and Finance</i> , 2014, 42, 129-155.	1.3	111
32	When do the USDA forecasters make mistakes?. <i>Applied Economics</i> , 2013, 45, 5086-5103.	1.2	10
33	Returns to individual traders in agricultural futures markets: skill or luck?. <i>Applied Economics</i> , 2013, 45, 3650-3666.	1.2	7
34	Commodity index investment and food prices: does the "Masters Hypothesis" explain recent price spikes?. <i>Agricultural Economics (United Kingdom)</i> , 2013, 44, 29-41.	2.0	42
35	Do Big Crops Get Bigger and Small Crops Get Smaller? Further Evidence on Smoothing in U.S. Department of Agriculture Forecasts. <i>Journal of Agricultural & Applied Economics</i> , 2013, 45, 95-107.	0.8	5
36	Measuring Index Investment in Commodity Futures Markets. <i>Energy Journal</i> , 2013, 34, .	0.9	21

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37	Financialization and Structural Change in Commodity Futures Markets. Journal of Agricultural & Applied Economics, 2012, 44, 371-396.	0.8	151
38	A Reappraisal of Investing in Commodity Futures Markets. Applied Economic Perspectives and Policy, 2012, 34, 515-530.	3.1	25
39	How market efficiency and the theory of storage link corn and ethanol markets. Energy Economics, 2012, 34, 2157-2166.	5.6	59
40	Testing the Masters Hypothesis in commodity futures markets. Energy Economics, 2012, 34, 256-269.	5.6	247
41	The Impact of Index Funds in Commodity Futures Markets:A Systems Approach. Journal of Alternative Investments, 2011, 14, 40-49.	0.3	113
42	Index Funds, Financialization, and Commodity Futures Markets. Applied Economic Perspectives and Policy, 2011, 33, 1-31.	3.1	366
43	Spreads and Non-Convergence in Chicago Board of Trade Corn, Soybean, and Wheat Futures: Are Index Funds to Blame?. Applied Economic Perspectives and Policy, 2011, 33, 116-142.	3.1	49
44	O excesso de confiana dos produtores de milho no Brasil e o uso de contratos futuros. Revista De Economia E Sociologia Rural, 2011, 49, 369-390.	0.2	2
45	Could a variable ethanol blender's tax credit work?. Biofuels, 2011, 2, 277-284.	1.4	1
46	New Evidence on the Impact of Index Funds in U.S. Grain Futures Markets. Canadian Journal of Agricultural Economics, 2011, 59, 519-532.	1.2	64
47	Improving the accuracy of outlook price forecasts. Agricultural Economics (United Kingdom), 2011, 42, 357-371.	2.0	11
48	Empirical confidence intervals for USDA commodity price forecasts. Applied Economics, 2011, 43, 3789-3803.	1.2	14
49	A reality check on technical trading rule profits in the U.S. futures markets. Journal of Futures Markets, 2010, 30, 633-659.	0.9	24
50	A speculative bubble in commodity futures prices? Cross-sectional evidence. Agricultural Economics (United Kingdom), 2010, 41, 25-32.	2.0	126
51	The Financialization of Commodity Futures Markets or: How I Learned to Stop Worrying and Love the Index Funds. SSRN Electronic Journal, 2010, , .	0.4	6
52	Hog Options: Contract Redesign and Market Efficiency. Journal of Agricultural & Applied Economics, 2010, 42, 773-790.	0.8	2
53	Should Farmers Follow the Recommendations of Market Advisory Services? A Hierarchical Bayesian Approach to Estimation of Expected Performance. American Journal of Agricultural Economics, 2010, 92, 622-637.	2.4	3
54	Outlook vs. Futures: Three Decades of Evidence in Hog and Cattle Markets. American Journal of Agricultural Economics, 2010, 92, 1-15.	2.4	25

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55	Preface to the Centennial Issue. <i>American Journal of Agricultural Economics</i> , 2010, 92, 297-299.	2.4	1
56	The Adequacy of Speculation in Agricultural Futures Markets: Too Much of a Good Thing?. <i>Applied Economic Perspectives and Policy</i> , 2010, 32, 77-94.	3.1	137
57	Devil or Angel? The Role of Speculation in the Recent Commodity Price Boom (and Bust). <i>Journal of Agricultural & Applied Economics</i> , 2009, 41, 377-391.	0.8	240
58	The Marketing Performance of Illinois and Kansas Wheat Farmers. <i>Journal of Agricultural & Applied Economics</i> , 2009, 41, 177-191.	0.8	2
59	Producers' complex risk management choices. <i>Agribusiness</i> , 2008, 24, 31-54.	1.9	17
60	Impact of WASDE reports on implied volatility in corn and soybean markets. <i>Agribusiness</i> , 2008, 24, 473-490.	1.9	30
61	To What Surprises Do Hog Futures Markets Respond?. <i>Journal of Agricultural & Applied Economics</i> , 2008, 40, 73-87.	0.8	6
62	The Impact of Situation and Outlook Information in Corn and Soybean Futures Markets: Evidence from WASDE Reports. <i>Journal of Agricultural & Applied Economics</i> , 2008, 40, 89-103.	0.8	47
63	Weather, Technology, and Corn and Soybean Yields in the U.S. Corn Belt. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	35
64	The Impact of Situation and Outlook Information in Corn and Soybean Futures Markets: Evidence from WASDE Reports. <i>Journal of Agricultural & Applied Economics</i> , 2008, 40, 89-103.	0.8	0
65	To What Surprises Do Hog Futures Markets Respond?. <i>Journal of Agricultural & Applied Economics</i> , 2008, 40, 73-87.	0.8	0
66	Style and Performance of Agricultural Market Advisory Services. <i>American Journal of Agricultural Economics</i> , 2007, 89, 607-623.	2.4	7
67	WHAT DO WE KNOW ABOUT THE PROFITABILITY OF TECHNICAL ANALYSIS?. <i>Journal of Economic Surveys</i> , 2007, 21, 786-826.	3.7	456
68	Are Revisions to USDA Crop Production Forecasts Smoothed?. <i>American Journal of Agricultural Economics</i> , 2006, 88, 1091-1104.	2.4	22
69	U.S. Crop Farmers' Use of Market Advisory Services. <i>Journal of International Food and Agribusiness Marketing</i> , 2006, 18, 65-84.	1.0	3
70	The Performance of Agricultural Market Advisory Services in Corn and Soybeans. <i>American Journal of Agricultural Economics</i> , 2006, 88, 162-181.	2.4	10
71	Heterogeneity in the likelihood of market advisory service use by U.S. crop producers. <i>Agribusiness</i> , 2005, 21, 109-128.	1.9	3
72	The Profitability of Technical Trading Rules in Us Futures Markets: A Data Snooping Free Test. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	17

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73	Portfolios of Agricultural Market Advisory Services: How Much Diversification Is Enough?. <i>Journal of Agricultural & Applied Economics</i> , 2005, 37, 101-114.	0.8	0
74	Does the Performance of Illinois Corn and Soybean Farmers Lag the Market?. <i>American Journal of Agricultural Economics</i> , 2005, 87, 1271-1279.	2.4	7
75	Optimal Hedging with a Subjective View: An Empirical Bayesian Approach. <i>American Journal of Agricultural Economics</i> , 2005, 87, 918-930.	2.4	9
76	The Profitability of Technical Analysis: A Review. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	36
77	The Farmdoc Project: This Is Still Your Father's Extension Program. <i>American Journal of Agricultural Economics</i> , 2004, 86, 772-777.	2.4	4
78	Evaluation of USDA Interval Forecasts of Corn and Soybean Prices. <i>American Journal of Agricultural Economics</i> , 2004, 86, 990-1004.	2.4	15
79	Crop Insurance Valuation under Alternative Yield Distributions. <i>American Journal of Agricultural Economics</i> , 2004, 86, 406-419.	2.4	111
80	Efficiency Analysis of Agricultural Market Advisory Services: A Nonlinear Mixed-Integer Programming Approach. <i>Manufacturing and Service Operations Management</i> , 2004, 6, 237-252.	2.3	5
81	Evaluation of risk reductions associated with multi-peril crop insurance products. <i>Agricultural Finance Review</i> , 2003, 63, 1-21.	0.7	28
82	An Evaluation of Crop Forecast Accuracy for Corn and Soybeans: USDA and Private Information Agencies. <i>Journal of Agricultural & Applied Economics</i> , 2003, 35, 79-95.	0.8	39
83	Surveying Farmers: A Case Study. <i>Applied Economic Perspectives and Policy</i> , 2002, 24, 266-277.	1.0	93
84	Forecasting Fed Cattle, Feeder Cattle, and Corn Cash Price Volatility: The Accuracy of Time Series, Implied Volatility, and Composite Approaches. <i>Journal of Agricultural & Applied Economics</i> , 2001, 33, 523-538.	0.8	11
85	Do Agricultural Market Advisory Services Beat the Market? Evidence from the Wheat Market Over 1995-1998. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	1
86	Pre-Harvest Pricing Strategies in Ohio Corn Markets: Their Effect on Returns and Cash Flow. <i>Journal of Agricultural & Applied Economics</i> , 2001, 33, 103-115.	0.8	5
87	The Marketing Style of Advisory Services for Corn and Soybeans in 1995. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	2
88	A reappraisal of the forecasting performance of corn and soybean new crop futures. <i>Journal of Futures Markets</i> , 1999, 19, 603-618.	0.9	23
89	Managed futures, positive feedback trading, and futures price volatility. <i>Journal of Futures Markets</i> , 1999, 19, 759-776.	0.9	39
90	An analysis of the profiles and motivations of habitual commodity speculators. <i>Journal of Futures Markets</i> , 1998, 18, 765-801.	0.9	17

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91	Market Efficiency and Marketing to Enhance Income of Crop Producers. Applied Economic Perspectives and Policy, 1998, 20, 308-331.	3.1	41
92	The value of public information in commodity futures markets. Journal of Economic Behavior and Organization, 1997, 32, 559-570.	1.0	59
93	Future price responses to USDA's Cold Storage report. Agribusiness, 1997, 13, 393-400.	1.9	3
94	Improving the Relevance of Research on Price Forecasting and Marketing Strategies. Agricultural and Resource Economics Review, 1996, 25, 68-75.	0.6	33
95	An Examination of Option-Implied S&P 500 Futures Price Distributions. Financial Review, 1996, 31, 667-694.	1.3	11
96	Reaction of Wheat, Corn, and Soybean Futures Prices to USDA "Export Inspections" Reports. Applied Economic Perspectives and Policy, 1996, 18, 127-136.	3.1	4
97	Monte Carlo Analysis of Mean Reversion in Commodity Futures Prices. American Journal of Agricultural Economics, 1996, 78, 387-399.	2.4	26
98	Informational Content of Government Hogs and Pigs Reports: Comment. American Journal of Agricultural Economics, 1995, 77, 698-702.	2.4	8
99	Rational Expectations in Agriculture? A Review of the Issues and the Evidence. Applied Economic Perspectives and Policy, 1994, 16, 133.	1.0	12
100	The Predictability of Managed Futures Returns. Journal of Derivatives, 1994, 2, 20-27.	0.1	26
101	The forecasting performance of livestock futures prices: A comparison to USDA expert predictions. Journal of Futures Markets, 1994, 14, 861-875.	0.9	14
102	The performance of alternative VAR models in forecasting exchange rates. International Journal of Forecasting, 1994, 10, 419-433.	3.9	27
103	Investment performance of public commodity pools: 1979-1990. Journal of Futures Markets, 1993, 13, 799-820.	0.9	32
104	Economic evaluation of commodity price forecasting models. International Journal of Forecasting, 1993, 9, 387-397.	3.9	55
105	Weak- and Strong-Form Rationality Tests of Market Analysts' Expectations of USDA "Hogs and Pigs" Reports. Applied Economic Perspectives and Policy, 1992, 14, 263.	1.0	10
106	Option-based evidence of the nonstationarity of expected S&P 500 futures price distributions. Journal of Futures Markets, 1992, 12, 275-290.	0.9	15
107	The soybean complex spread: An examination of market efficiency from the viewpoint of a production process. Journal of Futures Markets, 1991, 11, 25-37.	0.9	47
108	The performance of exchange rate forecasting models: an economic evaluation. Applied Economics, 1991, 23, 133-142.	1.2	9

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109	The Reaction of Live Hog Futures Prices to USDA Hogs and Pigs Reports. American Journal of Agricultural Economics, 1990, 72, 84-94.	2.4	72
110	Further Evidence on Soybean Marketing Strategies: The Role of Options. Applied Economic Perspectives and Policy, 1989, 11, 213-219.	3.1	4
111	Further Evidence on Soybean Marketing Strategies: The Role of Options. North Central Journal of Agricultural Economics, 1989, 11, 213.	0.3	3
112	The Distribution of Futures Prices: A Test of the Stable Paretian and Mixture of Normals Hypotheses. Journal of Financial and Quantitative Analysis, 1989, 24, 105.	2.0	150
113	Similarity of computer guided technical trading systems. Journal of Futures Markets, 1988, 8, 1-13.	0.9	21
114	A test of futures market disequilibrium using twelve different technical trading systems. Applied Economics, 1988, 20, 623-639.	1.2	112
115	Returns to Farm Real Estate Revisited. American Journal of Agricultural Economics, 1988, 70, 580-587.	2.4	28
116	Real estate, futures, and gold as portfolio assets. Journal of Portfolio Management, 1987, 14, 29-34.	0.3	54
117	A note on the factors affecting technical trading system returns. Journal of Futures Markets, 1987, 7, 591-595.	0.9	7
118	Public futures funds. Journal of Futures Markets, 1985, 5, 149-171.	0.9	19
119	Public futures funds. Journal of Futures Markets, 1985, 5, 463-485.	0.9	27
120	Non-Convergence in Domestic Commodity Futures Markets: Causes, Consequences, and Remedies. SSRN Electronic Journal, 0, , .	0.4	13
121	Is the Supply Curve for Commodity Futures Contracts Upward Sloping?. SSRN Electronic Journal, 0, , .	0.4	0
122	Futures Market Failure?. SSRN Electronic Journal, 0, , .	0.4	7
123	The 1995 Through 1998 Pricing Performance of Market Advisory Services for Wheat. SSRN Electronic Journal, 0, , .	0.4	4
124	Do Agricultural Market Advisory Services Beat the Market? Evidence from the Corn and Soybean Markets Over 1995-1998. SSRN Electronic Journal, 0, , .	0.4	2
125	The Pricing Performance of Market Advisory Services in Corn and Soybeans Over 1995-2003. SSRN Electronic Journal, 0, , .	0.4	6
126	Understanding USDA Corn and Soybean Production Forecasts: Methods, Performance and Market Impacts over 1970-2004. SSRN Electronic Journal, 0, , .	0.4	3

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127	Understanding USDA Corn and Soybean Production Forecasts: Methods, Performance and Market Impacts over 1970-2005. SSRN Electronic Journal, 0, , .	0.4	9
128	The Pricing Performance of Market Advisory Services in Corn and Soybeans over 1995-2004. SSRN Electronic Journal, 0, , .	0.4	5
129	Do Agricultural Market Advisory Services Beat the Market? Evidence from the Corn and Soybean Markets Over 1995-1997. SSRN Electronic Journal, 0, , .	0.4	1
130	Empirical Confidence Intervals for WASDE Forecasts of Corn, Soybean, and Wheat Prices. SSRN Electronic Journal, 0, , .	0.4	1
131	The order flow cost of index rolling in commodity futures markets. Applied Economic Perspectives and Policy, 0, , .	3.1	1