Jose A Scheinkman

List of Publications by Year
in descending order

37 papers	3,523 citations	567281 15 h-index	610901 24 g-index
37 all docs	37 docs citations	37 times ranked	1750 citing authors

#	Article	IF	Citations
1	Quantity Precommitment and Bertrand Competition Yield Cournot Outcomes. The Bell Journal of Economics, 1983, 14, 326.	1.1	1,380
2	The Social Multiplier. Journal of the European Economic Association, 2003, 1, 345-353.	3.5	392
3	Short-Term Interest Rates as Subordinated Diffusions. Review of Financial Studies, 1997, 10, 525-577.	6.8	238
4	Long-Term Risk: An Operator Approach. Econometrica, 2009, 77, 177-234.	4.2	235
5	Yesterday's Heroes: Compensation and Risk at Financial Firms. Journal of Finance, 2015, 70, 839-879.	5.1	206
6	Price Setting Supergames with Capacity Constraints. Review of Economic Studies, 1985, 52, 371.	5.4	162
7	Overconfidence and Speculative Bubbles. SSRN Electronic Journal, 2003, , .	0.4	119
8	Misspecified Recovery. Journal of Finance, 2016, 71, 2493-2544.	5.1	119
9	Value-Added Taxes, Chain Effects, and Informality. American Economic Journal: Macroeconomics, 2010, 2, 195-221.	2.7	107
10	Creamâ€Skimming in Financial Markets. Journal of Finance, 2016, 71, 709-736.	5.1	103
11	THE INFORMAL SECTOR: AN EQUILIBRIUM MODEL AND SOME EMPIRICAL EVIDENCE FROM BRAZIL. Review of Income and Wealth, 2011, 57, S8.	2.4	79
12	Equilibria in systems of social interactions. Journal of Economic Theory, 2006, 130, 44-77.	1.1	69
13	Speculation, Trading, and Bubbles. , 2014, , .		49
14	Shock elasticities and impulse responses. Mathematics and Financial Economics, 2014, 8, 333-354.	1.7	39
15	Pricing growth-rate risk. Finance and Stochastics, 2012, 16, 1-15.	1.1	38
16	Optimal Environmental Management in the Presence of Irreversibilities. Journal of Economic Theory, 2001, 96, 180-207.	1.1	29
17	Operator Methods for Continuous-Time Markov Processes. , 2010, , 1-66.		28
18	Social Interactions (Theory). , 2008, , 1-7.		20

#	Article	IF	Citations
19	Risk Price Dynamics. SSRN Electronic Journal, 0, , .	0.4	20
20	Shorting in Speculative Markets. Journal of Finance, 2020, 75, 995-1036.	5.1	16
21	When a Master Dies: Speculation and Asset Float. Review of Financial Studies, 2021, 34, 3840-3879.	6.8	16
22	Savings Gluts and Financial Fragility. SSRN Electronic Journal, 0, , .	0.4	8
23	Savings Gluts and Financial Fragility. Review of Financial Studies, 2021, 34, 1408-1444.	6.8	7
24	Stochastic Compounding and Uncertain Valuation. SSRN Electronic Journal, 0, , .	0.4	7
25	Financial Intermediation without Exclusivity. American Economic Review, 2001, 91, 436-439.	8.5	6
26	A limit theorem for systems of social interactions. Journal of Mathematical Economics, 2009, 45, 609-623.	0.8	6
27	A non-local free boundary problem arising in a theory of financial bubbles. Philosophical Transactions Series A, Mathematical, Physical, and Engineering Sciences, 2014, 372, 20130404.	3.4	6
28	The Informal Sector: An Equilibrium Model and Some Empirical Evidence from Brazil. SSRN Electronic Journal, 2009, , .	0.4	5
29	Recursive Utility in a Markov Environment with Stochastic Growth. SSRN Electronic Journal, 0, , .	0.4	4
30	Shock Elasticities and Impulse Responses. SSRN Electronic Journal, 2014, , .	0.4	3
31	Bubbles in assets with finite life. Mathematics and Financial Economics, 2019, 13, 429-458.	1.7	2
32	The Informal Sector: An Equilibrium Model and Some Empirical Evidence from Brazil, Second Version. SSRN Electronic Journal, 0, , .	0.4	2
33	Social Interactions (Theory). , 2018, , 12552-12558.		2
34	Supply and Shorting in Speculative Markets. SSRN Electronic Journal, 0, , .	0.4	1
35	Misspecified Recovery. SSRN Electronic Journal, 0, , .	0.4	0
36	Misspecified Recovery. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
37	A class of short-term models for the oil industry that accounts for speculative oil storage. Finance and Stochastics, 2022, 26, 631-669.	1.1	0