

Jose A Scheinkman

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10702454/publications.pdf>

Version: 2024-02-01

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	A class of short-term models for the oil industry that accounts for speculative oil storage. <i>Finance and Stochastics</i> , 2022, 26, 631-669.	1.1	0
2	Savings Gluts and Financial Fragility. <i>Review of Financial Studies</i> , 2021, 34, 1408-1444.	6.8	7
3	When a Master Dies: Speculation and Asset Float. <i>Review of Financial Studies</i> , 2021, 34, 3840-3879.	6.8	16
4	Shorting in Speculative Markets. <i>Journal of Finance</i> , 2020, 75, 995-1036.	5.1	16
5	Bubbles in assets with finite life. <i>Mathematics and Financial Economics</i> , 2019, 13, 429-458.	1.7	2
6	Social Interactions (Theory). , 2018, , 12552-12558.		2
7	Cream-Skimming in Financial Markets. <i>Journal of Finance</i> , 2016, 71, 709-736.	5.1	103
8	Misspecified Recovery. <i>Journal of Finance</i> , 2016, 71, 2493-2544.	5.1	119
9	Yesterday's Heroes: Compensation and Risk at Financial Firms. <i>Journal of Finance</i> , 2015, 70, 839-879.	5.1	206
10	Shock Elasticities and Impulse Responses. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	3
11	A non-local free boundary problem arising in a theory of financial bubbles. <i>Philosophical Transactions Series A, Mathematical, Physical, and Engineering Sciences</i> , 2014, 372, 20130404.	3.4	6
12	Shock elasticities and impulse responses. <i>Mathematics and Financial Economics</i> , 2014, 8, 333-354.	1.7	39
13	Speculation, Trading, and Bubbles. , 2014, , .		49
14	Pricing growth-rate risk. <i>Finance and Stochastics</i> , 2012, 16, 1-15.	1.1	38
15	THE INFORMAL SECTOR: AN EQUILIBRIUM MODEL AND SOME EMPIRICAL EVIDENCE FROM BRAZIL. <i>Review of Income and Wealth</i> , 2011, 57, S8.	2.4	79
16	Value-Added Taxes, Chain Effects, and Informality. <i>American Economic Journal: Macroeconomics</i> , 2010, 2, 195-221.	2.7	107
17	Operator Methods for Continuous-Time Markov Processes. , 2010, , 1-66.		28
18	The Informal Sector: An Equilibrium Model and Some Empirical Evidence from Brazil. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	5

#	ARTICLE	IF	CITATIONS
19	A limit theorem for systems of social interactions. <i>Journal of Mathematical Economics</i> , 2009, 45, 609-623.	0.8	6
20	Long-Term Risk: An Operator Approach. <i>Econometrica</i> , 2009, 77, 177-234.	4.2	235
21	Social Interactions (Theory). , 2008, , 1-7.		20
22	Equilibria in systems of social interactions. <i>Journal of Economic Theory</i> , 2006, 130, 44-77.	1.1	69
23	The Social Multiplier. <i>Journal of the European Economic Association</i> , 2003, 1, 345-353.	3.5	392
24	Overconfidence and Speculative Bubbles. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	119
25	Financial Intermediation without Exclusivity. <i>American Economic Review</i> , 2001, 91, 436-439.	8.5	6
26	Optimal Environmental Management in the Presence of Irreversibilities. <i>Journal of Economic Theory</i> , 2001, 96, 180-207.	1.1	29
27	Short-Term Interest Rates as Subordinated Diffusions. <i>Review of Financial Studies</i> , 1997, 10, 525-577.	6.8	238
28	Price Setting Supergames with Capacity Constraints. <i>Review of Economic Studies</i> , 1985, 52, 371.	5.4	162
29	Quantity Precommitment and Bertrand Competition Yield Cournot Outcomes. <i>The Bell Journal of Economics</i> , 1983, 14, 326.	1.1	1,380
30	Savings Gluts and Financial Fragility. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
31	Supply and Shorting in Speculative Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
32	The Informal Sector: An Equilibrium Model and Some Empirical Evidence from Brazil, Second Version. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
33	Stochastic Compounding and Uncertain Valuation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
34	Risk Price Dynamics. <i>SSRN Electronic Journal</i> , 0, , .	0.4	20
35	Recursive Utility in a Markov Environment with Stochastic Growth. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
36	Misspecified Recovery. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
37	Misspecified Recovery. SSRN Electronic Journal, 0, , .	0.4	0