

Jean-Pierre Danthine

List of Publications by Year in descending order

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Version: 2024-02-01

28
papers

1,660
citations

567281

15
h-index

752698

20
g-index

28
all docs

28
docs citations

28
times ranked

534
citing authors

#	ARTICLE	IF	CITATIONS
1	Information, futures prices, and stabilizing speculation. <i>Journal of Economic Theory</i> , 1978, 17, 79-98.	1.1	349
2	Cross Hedging. <i>Journal of Political Economy</i> , 1981, 89, 1182-1196.	4.5	288
3	Labour Relations and Asset Returns. <i>Review of Economic Studies</i> , 2002, 69, 41-64.	5.4	189
4	The Time Pattern of Hedging and the Volatility of Futures Prices. <i>Review of Economic Studies</i> , 1983, 50, 249.	5.4	162
5	Efficiency wages and the business cycle puzzle. <i>European Economic Review</i> , 1990, 34, 1275-1301.	2.3	105
6	Hedger Diversity in Futures Markets. <i>Economic Journal</i> , 1983, 93, 370.	3.6	100
7	Business cycles in Switzerland. <i>European Economic Review</i> , 1989, 33, 31-50.	2.3	84
8	Fair wages in a New Keynesian model of the business cycle. <i>Review of Economic Dynamics</i> , 2004, 7, 107-142.	1.5	75
9	The equity premium and the allocation of income risk. <i>Journal of Economic Dynamics and Control</i> , 1992, 16, 509-532.	1.6	55
10	Martingale, market efficiency and commodity prices. <i>European Economic Review</i> , 1977, 10, 1-17.	2.3	45
11	The Macroeconomic Consequences of Reciprocity in Labor Relations*. <i>Scandinavian Journal of Economics</i> , 2007, 109, 857-881.	1.4	33
12	On some computational aspects of equilibrium business cycle theory. <i>Journal of Economic Dynamics and Control</i> , 1989, 13, 449-470.	1.6	30
13	Volatility, information and noise trading. <i>European Economic Review</i> , 1993, 37, 961-982.	2.3	29
14	Efficiency wages revisited: The internal reference perspective. <i>Economics Letters</i> , 2006, 90, 278-284.	1.9	25
15	The business cycle implications of reciprocity in labor relations. <i>Journal of Monetary Economics</i> , 2010, 57, 837-850.	3.4	24
16	Distribution Risk and Equity Returns. , 2008, , 415-462.		16
17	Intangible capital, corporate valuation and asset pricing. <i>Economic Theory</i> , 2007, 32, 157-177.	0.9	15
18	On the Consequences of State Dependent Preferences for the Pricing of Financial Assets. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	10

#	ARTICLE	IF	CITATIONS
19	A note on NNS models: introducing physical capital; avoiding rationing. <i>Economics Letters</i> , 2002, 77, 433-437.	1.9	9
20	Fair Wages in a New Keynesian Model of the Business Cycle. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
21	Distribution Risk and Equity Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
22	The Macroeconomics of Delegated Management. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
23	Macroeconomic Frictions: What Have We Learned from the Real Business Cycle Research Programme?. , 2001, , 56-75.		2
24	À la poursuite du Graal: le successeur de l'IS-LM est-il identifié?. <i>L'Actualité Économique</i> , 1998, 74, 607-620.		1
25	The Business Cycle Implications of Reciprocity in Labor Relations. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	1
26	Financial Equilibrium with Differential Information. , 2015, , 527-543.		0
27	The Consumption Capital Asset Pricing Model. , 2015, , 269-322.		0
28	Intangible Capital, Corporate Valuation and Asset Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0