Douglas T Breeden

List of Publications by Year
in descending order

19 papers	4,683 citations	1040056 9 h-index	1199594 12 g-index
19 all docs	19 docs citations	19 times ranked	1225 citing authors

#	Article	IF	Citations
1	An intertemporal asset pricing model with stochastic consumption and investment opportunities. Journal of Financial Economics, 1979, 7, 265-296.	9.0	2,216
2	Prices of State-Contingent Claims Implicit in Option Prices. The Journal of Business, 1978, 51, 621.	2.1	1,734
3	Empirical Tests of the Consumptionâ€Oriented CAPM. Journal of Finance, 1989, 44, 231-262.	5.1	325
4	Consumption, production, inflation and interest rates. Journal of Financial Economics, 1986, 16, 3-39.	9.0	151
5	Consumption Risk in Futures Markets. Journal of Finance, 1980, 35, 503-520.	5.1	92
6	Futures markets and commodity options: Hedging and optimality in incomplete markets. Journal of Economic Theory, 1984, 32, 275-300.	1.1	87
7	Risk, Return, and Hedging of Fixed-Rate Mortgages. Journal of Fixed Income, 1991, 1, 85-107.	0.5	17
8	Consumption Risk in Futures Markets. Journal of Finance, 1980, 35, 503.	5.1	14
9	Consumption-Based Asset Pricing, Part 1: Classic Theory and Tests, Measurement Issues, and Limited Participation. Annual Review of Financial Economics, 2015, 7, 35-83.	4.7	13
10	Consumption-Based Asset Pricing, Part 2: Habit Formation, Conditional Risks, Long-Run Risks, and Rare Disasters. Annual Review of Financial Economics, 2015, 7, 85-131.	4.7	7
11	Optimal Dynamic Trading Strategies. Economic Notes, 2004, 33, 55-81.	0.4	6
12	Central Bank Policy Impacts on the Distribution of Future Interest Rates. SSRN Electronic Journal, 0, , .	0.4	6
13	Intertemporal Portfolio Theory and Asset Pricing. , 1989, , 180-193.		5
14	Consumption as a Leading Indicator. SSRN Electronic Journal, 0, , .	0.4	5
15	A path-dependent approach to security valuation with application to interest rate contingent claims. Journal of Banking and Finance, 1997, 21, 541-562.	2.9	3
16	A Stocks, Bonds, Consumers Leading Indicator. SSRN Electronic Journal, 0, , .	0.4	1
17	Intertemporal Portfolio Theory and Asset Pricing. , 1987, , 1-11.		1
18	Consumer signals. Journal of Asset Management, 2016, 17, 244-263.	1.5	0

#	Article	IF	Citations
19	Intertemporal Portfolio Theory and Asset Pricing. , 2018, , 6911-6920.		0