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	Intertemporal Portfolio Theory and Asset Pricing. , 2018, , 6911-6920.		0
2	Consumer signals. Journal of Asset Management, 2016, 17, 244-263.	1.5	0
3	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
4	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
5	Optimal Dynamic Trading Strategies. Economic Notes, 2004, 33, 55-81.	0.4	6
6	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
7	Risk, Return, and Hedging of Fixed-Rate Mortgages. Journal of Fixed Income, 1991, 1, 85-107.	0.5	17
8	Empirical Tests of the Consumptionâ€Oriented CAPM. Journal of Finance, 1989, 44, 231-262.	5.1	325
9	Intertemporal Portfolio Theory and Asset Pricing. , 1989, , 180-193.		5
10	Intertemporal Portfolio Theory and Asset Pricing. , 1987, , 1-11.		1
11	Consumption, production, inflation and interest rates. Journal of Financial Economics, 1986, 16, 3-39.	9.0	151
12	Futures markets and commodity options: Hedging and optimality in incomplete markets. Journal of Economic Theory, 1984, 32, 275-300.	1.1	87
13	Consumption Risk in Futures Markets. Journal of Finance, 1980, 35, 503-520.	5.1	92
14	Consumption Risk in Futures Markets. Journal of Finance, 1980, 35, 503.	5.1	14
15	An intertemporal asset pricing model with stochastic consumption and investment opportunities. Journal of Financial Economics, 1979, 7, 265-296.	9.0	2,216
16	Prices of State-Contingent Claims Implicit in Option Prices. The Journal of Business, 1978, 51, 621.	2.1	1,734
17	A Stocks, Bonds, Consumers Leading Indicator. SSRN Electronic Journal, 0, , .	0.4	1
18	Central Bank Policy Impacts on the Distribution of Future Interest Rates. SSRN Electronic Journal, 0, , .	0.4	6

#	Article	IF	Citations
19	Consumption as a Leading Indicator. SSRN Electronic Journal, 0, , .	0.4	5