Darrell Duffie

List of Publications by Year
in descending order

79 papers	21,658 citations	47006 47 h-index	71685 76 g-index
80 all docs	80 docs citations	80 times ranked	4975 citing authors

#	Article	IF	Citations
1	Transform Analysis and Asset Pricing for Affine Jump-diffusions. Econometrica, 2000, 68, 1343-1376.	4.2	2,542
2	A YIELD-FACTOR MODEL OF INTEREST RATES. Mathematical Finance, 1996, 6, 379-406.	1.8	1,996
3	Modeling Term Structures of Defaultable Bonds. Review of Financial Studies, 1999, 12, 687-720.	6.8	1,954
4	Term Structures of Credit Spreads with Incomplete Accounting Information. Econometrica, 2001, 69, 633-664.	4.2	1,044
5	Over-the-Counter Markets. Econometrica, 2005, 73, 1815-1847.	4.2	983
6	An Overview of Value at Risk. Journal of Derivatives, 1997, 4, 7-49.	0.3	972
7	Asset Pricing with Heterogeneous Consumers. Journal of Political Economy, 1996, 104, 219-240.	4.5	965
8	Multi-period corporate default prediction with stochastic covariates. Journal of Financial Economics, 2007, 83, 635-665.	9.0	767
9	Presidential Address: Asset Price Dynamics with Slowâ€Moving Capital. Journal of Finance, 2010, 65, 1237-1267.	5.1	620
10	A Liquidity-based Model of Security Design. Econometrica, 1999, 67, 65-99.	4.2	599
11	Corporate Incentives for Hedging and Hedge Accounting. Review of Financial Studies, 1995, 8, 743-771.	6.8	574
12	Securities lending, shorting, and pricing. Journal of Financial Economics, 2002, 66, 307-339.	9.0	573
13	Risk and Valuation of Collateralized Debt Obligations. Financial Analysts Journal, 2001, 57, 41-59.	3.0	466
14	Valuation in Over-the-Counter Markets. Review of Financial Studies, 2007, 20, 1865-1900.	6.8	449
15	Common Failings: How Corporate Defaults Are Correlated. Journal of Finance, 2007, 62, 93-117.	5.1	434
16	Frailty Correlated Default. Journal of Finance, 2009, 64, 2089-2123.	5.1	403
17	Asset Pricing with Stochastic Differential Utility. Review of Financial Studies, 1992, 5, 411-436.	6.8	371
18	Does a Central Clearing Counterparty Reduce Counterparty Risk?. Review of Asset Pricing Studies, 2011, 1, 74-95.	2.5	362

#	Article	IF	Citations
19	Special Repo Rates. Journal of Finance, 1996, 51, 493-526.	5.1	323
20	Modeling Sovereign Yield Spreads: A Case Study of Russian Debt. Journal of Finance, 2003, 58, 119-159.	5.1	307
21	Mean-Variance Hedging in Continuous Time. Annals of Applied Probability, 1991, 1, 1.	1.3	305
22	Swap Rates and Credit Quality. Journal of Finance, 1996, 51, 921-949.	5.1	267
23	Financial Market Innovation and Security Design: An Introduction. Journal of Economic Theory, 1995, 65, 1-42.	1.1	251
24	Equilibrium in incomplete markets: I. Journal of Mathematical Economics, 1985, 14, 285-300.	0.8	226
25	Corporate financial hedging with proprietary information. Journal of Economic Theory, 1991, 53, 261-286.	1.1	208
26	Hedging in incomplete markets with HARA utility. Journal of Economic Dynamics and Control, 1997, 21, 753-782.	1.6	200
27	Continuous-time security pricing. Journal of Mathematical Economics, 1994, 23, 107-131.	0.8	197
28	Central clearing and collateral demand. Journal of Financial Economics, 2015, 116, 237-256.	9.0	193
29	Transactions costs and portfolio choice in a discrete-continuous-time setting. Journal of Economic Dynamics and Control, 1990, 14, 35-51.	1.6	152
30	The Failure Mechanics of Dealer Banks. Journal of Economic Perspectives, 2010, 24, 51-72.	5.9	151
31	Systemic Illiquidity in the Federal Funds Market. American Economic Review, 2007, 97, 221-225.	8.5	145
32	Information Percolation With Equilibrium Search Dynamics. Econometrica, 2009, 77, 1513-1574.	4.2	138
33	Information Percolation in Large Markets. American Economic Review, 2007, 97, 203-209.	8.5	132
34	Multiperiod security markets with differential information. Journal of Mathematical Economics, 1986, 15, 283-303.	0.8	125
35	Analytical value-at-risk with jumps and credit risk. Finance and Stochastics, 2001, 5, 155-180.	1.1	124
36	Funding Value Adjustments. Journal of Finance, 2019, 74, 145-192.	5.1	123

#	Article	IF	Citations
37	Credit risk modeling with affine processes. Journal of Banking and Finance, 2005, 29, 2751-2802.	2.9	111
38	Optimal Innovation of Futures Contracts. Review of Financial Studies, 1989, 2, 275-296.	6.8	106
39	Reforming LIBOR and Other Financial Market Benchmarks. Journal of Economic Perspectives, 2015, 29, 191-212.	5.9	104
40	Equilibrium in incomplete markets: II. Journal of Mathematical Economics, 1986, 15, 199-216.	0.8	98
41	From Discrete- to Continuous-Time Finance: Weak Convergence of the Financial Gain Process. Mathematical Finance, 1992, 2, 1-15.	1.8	96
42	Financial Regulatory Reform After the Crisis: An Assessment. Management Science, 2018, 64, 4835-4857.	4.1	86
43	Stochastic equilibria with incomplete financial markets. Journal of Economic Theory, 1987, 41, 405-416.	1.1	81
44	Benchmarks in Search Markets. Journal of Finance, 2017, 72, 1983-2044.	5.1	80
45	Market Pricing of Deposit Insurance. Journal of Financial Services Research, 2003, 24, 93-119.	1.5	78
46	Floatingâ€"Fixed Credit Spreads. Financial Analysts Journal, 2001, 57, 76-87.	3.0	69
47	Optimal Investment With Undiversifiable Income Risk. Mathematical Finance, 1993, 3, 135-148.	1.8	67
48	Information percolation in segmented markets. Journal of Economic Theory, 2014, 153, 1-32.	1.1	66
49	Special Repo Rates. Journal of Finance, 1996, 51, 493.	5.1	66
50	Capital Mobility and Asset Pricing. Econometrica, 2012, 80, 2469-2509.	4.2	63
51	Estimation of Continuous-Time Markov Processes Sampled at Random Time Intervals. Econometrica, 2004, 72, 1773-1808.	4.2	59
52	Corporate Credit Risk Premia. Review of Finance, 2018, 22, 419-454.	6.3	59
53	Optimal hedging and equilibrium in a dynamic futures market. Journal of Economic Dynamics and Control, 1990, 14, 21-33.	1.6	58
54	Large portfolio losses. Finance and Stochastics, 2004, 8, 3-16.	1.1	58

#	Article	IF	Citations
55	The exact law of large numbers for independent random matching. Journal of Economic Theory, 2012, 147, 1105-1139.	1.1	55
56	Pricing continuously resettled contingent claims. Journal of Economic Dynamics and Control, 1992, 16, 561-573.	1.6	54
57	Information Percolation. American Economic Journal: Microeconomics, 2010, 2, 100-111.	1.2	49
58	Size Discovery. Review of Financial Studies, 2017, 30, 1095-1150.	6.8	46
59	Efficient and equilibrium allocations with stochastic differential utility. Journal of Mathematical Economics, 1994, 23, 133-146.	0.8	45
60	Liquidation Risk. Financial Analysts Journal, 2003, 59, 42-51.	3.0	38
61	A term structure model with preferences for the timing of resolution of uncertainty. Economic Theory, 1997, 9, 3-22.	0.9	35
62	Prone to Fail: The Pre-Crisis Financial System. Journal of Economic Perspectives, 2019, 33, 81-106.	5.9	35
63	An extension of the Black-Scholes model of security valuation. Journal of Economic Theory, 1988, 46, 194-204.	1.1	34
64	Market Fragmentation. American Economic Review, 2021, 111, 2247-2274.	8.5	33
65	A Dialogue on the Costs and Benefits of Automatic Stays for Derivatives and Repurchase Agreements. SSRN Electronic Journal, 0, , .	0.4	26
66	The relative contributions of private information sharing and public information releases to information aggregation. Journal of Economic Theory, 2010, 145, 1574-1601.	1.1	20
67	Challenges to a Policy Treatment of Speculative Trading Motivated by Differences in Beliefs. Journal of Legal Studies, 2014, 43, S173-S182.	0.4	20
68	Competitive equilibria in general choice spaces. Journal of Mathematical Economics, 1986, 15, 1-23.	0.8	17
69	Black, Merton and Scholes - Their Central Contributions to Economics. Scandinavian Journal of Economics, 1998, 100, 411-424.	1.4	17
70	Robust benchmark design. Journal of Financial Economics, 2021, 142, 775-802.	9.0	15
71	Augmenting Markets with Mechanisms. Review of Economic Studies, 2021, 88, 1665-1719.	5.4	15
72	Dynamic directed random matching. Journal of Economic Theory, 2018, 174, 124-183.	1.1	11

#	Article	IF	Citations
73	Chapter 3 Money in general equilibrium theory. Handbook of Monetary Economics, 1990, 1, 81-100.	2.0	8
74	Chapter 11 Intertemporal asset pricing theory. Handbook of the Economics of Finance, 2003, 1, 639-742.	3.1	7
75	Incomplete security markets with infinitely many states: An introduction. Journal of Mathematical Economics, 1996, 26, 1-8.	0.8	4
76	Preface to the Special Issue on Systemic Risk: Models and Mechanisms. Operations Research, 2016, 64, 1053-1055.	1.9	4
77	Universal state prices and asymmetric information. Journal of Mathematical Economics, 2002, 38, 191-196.	0.8	2
78	Diffusion Approximation in Arrowâ€™s Model of Exhaustable Resources. Journal of Information and Optimization Sciences, 1986, 7, 247-260.	0.3	0
79	Term Structures of Credit Spreads with Incomplete Accounting Information. , 2019, , 291-328.		0