

# Darrell Duffie

## List of Publications by Year in descending order

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79  
papers

21,658  
citations

46984

47  
h-index

71651

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. <i>Econometrica</i> , 2000, 68, 1343-1376.	2.6	2,542
2	A YIELD-FACTOR MODEL OF INTEREST RATES. <i>Mathematical Finance</i> , 1996, 6, 379-406.	0.9	1,996
3	Modeling Term Structures of Defaultable Bonds. <i>Review of Financial Studies</i> , 1999, 12, 687-720.	3.7	1,954
4	Term Structures of Credit Spreads with Incomplete Accounting Information. <i>Econometrica</i> , 2001, 69, 633-664.	2.6	1,044
5	Over-the-Counter Markets. <i>Econometrica</i> , 2005, 73, 1815-1847.	2.6	983
6	An Overview of Value at Risk. <i>Journal of Derivatives</i> , 1997, 4, 7-49.	0.1	972
7	Asset Pricing with Heterogeneous Consumers. <i>Journal of Political Economy</i> , 1996, 104, 219-240.	3.3	965
8	Multi-period corporate default prediction with stochastic covariates. <i>Journal of Financial Economics</i> , 2007, 83, 635-665.	4.6	767
9	Presidential Address: Asset Price Dynamics with Slow-Moving Capital. <i>Journal of Finance</i> , 2010, 65, 1237-1267.	3.2	620
10	A Liquidity-based Model of Security Design. <i>Econometrica</i> , 1999, 67, 65-99.	2.6	599
11	Corporate Incentives for Hedging and Hedge Accounting. <i>Review of Financial Studies</i> , 1995, 8, 743-771.	3.7	574
12	Securities lending, shorting, and pricing. <i>Journal of Financial Economics</i> , 2002, 66, 307-339.	4.6	573
13	Risk and Valuation of Collateralized Debt Obligations. <i>Financial Analysts Journal</i> , 2001, 57, 41-59.	1.2	466
14	Valuation in Over-the-Counter Markets. <i>Review of Financial Studies</i> , 2007, 20, 1865-1900.	3.7	449
15	Common Failings: How Corporate Defaults Are Correlated. <i>Journal of Finance</i> , 2007, 62, 93-117.	3.2	434
16	Frailty Correlated Default. <i>Journal of Finance</i> , 2009, 64, 2089-2123.	3.2	403
17	Asset Pricing with Stochastic Differential Utility. <i>Review of Financial Studies</i> , 1992, 5, 411-436.	3.7	371
18	Does a Central Clearing Counterparty Reduce Counterparty Risk?. <i>Review of Asset Pricing Studies</i> , 2011, 1, 74-95.	1.5	362

#	ARTICLE	IF	CITATIONS
19	Special Repo Rates. <i>Journal of Finance</i> , 1996, 51, 493-526.	3.2	323
20	Modeling Sovereign Yield Spreads: A Case Study of Russian Debt. <i>Journal of Finance</i> , 2003, 58, 119-159.	3.2	307
21	Mean-Variance Hedging in Continuous Time. <i>Annals of Applied Probability</i> , 1991, 1, 1.	0.6	305
22	Swap Rates and Credit Quality. <i>Journal of Finance</i> , 1996, 51, 921-949.	3.2	267
23	Financial Market Innovation and Security Design: An Introduction. <i>Journal of Economic Theory</i> , 1995, 65, 1-42.	0.5	251
24	Equilibrium in incomplete markets: I. <i>Journal of Mathematical Economics</i> , 1985, 14, 285-300.	0.4	226
25	Corporate financial hedging with proprietary information. <i>Journal of Economic Theory</i> , 1991, 53, 261-286.	0.5	208
26	Hedging in incomplete markets with HARA utility. <i>Journal of Economic Dynamics and Control</i> , 1997, 21, 753-782.	0.9	200
27	Continuous-time security pricing. <i>Journal of Mathematical Economics</i> , 1994, 23, 107-131.	0.4	197
28	Central clearing and collateral demand. <i>Journal of Financial Economics</i> , 2015, 116, 237-256.	4.6	193
29	Transactions costs and portfolio choice in a discrete-continuous-time setting. <i>Journal of Economic Dynamics and Control</i> , 1990, 14, 35-51.	0.9	152
30	The Failure Mechanics of Dealer Banks. <i>Journal of Economic Perspectives</i> , 2010, 24, 51-72.	2.7	151
31	Systemic Illiquidity in the Federal Funds Market. <i>American Economic Review</i> , 2007, 97, 221-225.	4.0	145
32	Information Percolation With Equilibrium Search Dynamics. <i>Econometrica</i> , 2009, 77, 1513-1574.	2.6	138
33	Information Percolation in Large Markets. <i>American Economic Review</i> , 2007, 97, 203-209.	4.0	132
34	Multiperiod security markets with differential information. <i>Journal of Mathematical Economics</i> , 1986, 15, 283-303.	0.4	125
35	Analytical value-at-risk with jumps and credit risk. <i>Finance and Stochastics</i> , 2001, 5, 155-180.	0.7	124
36	Funding Value Adjustments. <i>Journal of Finance</i> , 2019, 74, 145-192.	3.2	123

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37	Credit risk modeling with affine processes. <i>Journal of Banking and Finance</i> , 2005, 29, 2751-2802.	1.4	111
38	Optimal Innovation of Futures Contracts. <i>Review of Financial Studies</i> , 1989, 2, 275-296.	3.7	106
39	Reforming LIBOR and Other Financial Market Benchmarks. <i>Journal of Economic Perspectives</i> , 2015, 29, 191-212.	2.7	104
40	Equilibrium in incomplete markets: II. <i>Journal of Mathematical Economics</i> , 1986, 15, 199-216.	0.4	98
41	From Discrete- to Continuous-Time Finance: Weak Convergence of the Financial Gain Process. <i>Mathematical Finance</i> , 1992, 2, 1-15.	0.9	96
42	Financial Regulatory Reform After the Crisis: An Assessment. <i>Management Science</i> , 2018, 64, 4835-4857.	2.4	86
43	Stochastic equilibria with incomplete financial markets. <i>Journal of Economic Theory</i> , 1987, 41, 405-416.	0.5	81
44	Benchmarks in Search Markets. <i>Journal of Finance</i> , 2017, 72, 1983-2044.	3.2	80
45	Market Pricing of Deposit Insurance. <i>Journal of Financial Services Research</i> , 2003, 24, 93-119.	0.6	78
46	Floating- Fixed Credit Spreads. <i>Financial Analysts Journal</i> , 2001, 57, 76-87.	1.2	69
47	Optimal Investment With Undiversifiable Income Risk. <i>Mathematical Finance</i> , 1993, 3, 135-148.	0.9	67
48	Information percolation in segmented markets. <i>Journal of Economic Theory</i> , 2014, 153, 1-32.	0.5	66
49	Special Repo Rates. <i>Journal of Finance</i> , 1996, 51, 493.	3.2	66
50	Capital Mobility and Asset Pricing. <i>Econometrica</i> , 2012, 80, 2469-2509.	2.6	63
51	Estimation of Continuous-Time Markov Processes Sampled at Random Time Intervals. <i>Econometrica</i> , 2004, 72, 1773-1808.	2.6	59
52	Corporate Credit Risk Premia. <i>Review of Finance</i> , 2018, 22, 419-454.	3.2	59
53	Optimal hedging and equilibrium in a dynamic futures market. <i>Journal of Economic Dynamics and Control</i> , 1990, 14, 21-33.	0.9	58
54	Large portfolio losses. <i>Finance and Stochastics</i> , 2004, 8, 3-16.	0.7	58

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55	The exact law of large numbers for independent random matching. <i>Journal of Economic Theory</i> , 2012, 147, 1105-1139.	0.5	55
56	Pricing continuously resettled contingent claims. <i>Journal of Economic Dynamics and Control</i> , 1992, 16, 561-573.	0.9	54
57	Information Percolation. <i>American Economic Journal: Microeconomics</i> , 2010, 2, 100-111.	0.7	49
58	Size Discovery. <i>Review of Financial Studies</i> , 2017, 30, 1095-1150.	3.7	46
59	Efficient and equilibrium allocations with stochastic differential utility. <i>Journal of Mathematical Economics</i> , 1994, 23, 133-146.	0.4	45
60	Liquidation Risk. <i>Financial Analysts Journal</i> , 2003, 59, 42-51.	1.2	38
61	A term structure model with preferences for the timing of resolution of uncertainty. <i>Economic Theory</i> , 1997, 9, 3-22.	0.5	35
62	Prone to Fail: The Pre-Crisis Financial System. <i>Journal of Economic Perspectives</i> , 2019, 33, 81-106.	2.7	35
63	An extension of the Black-Scholes model of security valuation. <i>Journal of Economic Theory</i> , 1988, 46, 194-204.	0.5	34
64	Market Fragmentation. <i>American Economic Review</i> , 2021, 111, 2247-2274.	4.0	33
65	A Dialogue on the Costs and Benefits of Automatic Stays for Derivatives and Repurchase Agreements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	26
66	The relative contributions of private information sharing and public information releases to information aggregation. <i>Journal of Economic Theory</i> , 2010, 145, 1574-1601.	0.5	20
67	Challenges to a Policy Treatment of Speculative Trading Motivated by Differences in Beliefs. <i>Journal of Legal Studies</i> , 2014, 43, S173-S182.	0.2	20
68	Competitive equilibria in general choice spaces. <i>Journal of Mathematical Economics</i> , 1986, 15, 1-23.	0.4	17
69	Black, Merton and Scholes - Their Central Contributions to Economics. <i>Scandinavian Journal of Economics</i> , 1998, 100, 411-424.	0.7	17
70	Robust benchmark design. <i>Journal of Financial Economics</i> , 2021, 142, 775-802.	4.6	15
71	Augmenting Markets with Mechanisms. <i>Review of Economic Studies</i> , 2021, 88, 1665-1719.	2.9	15
72	Dynamic directed random matching. <i>Journal of Economic Theory</i> , 2018, 174, 124-183.	0.5	11

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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.	0.4	4
76	Preface to the Special Issue on Systemic Risk: Models and Mechanisms. Operations Research, 2016, 64, 1053-1055.	1.2	4
77	Universal state prices and asymmetric information. Journal of Mathematical Economics, 2002, 38, 191-196.	0.4	2
78	Diffusion Approximation in Arrow's Model of Exhaustable Resources. Journal of Information and Optimization Sciences, 1986, 7, 247-260.	0.2	0
79	Term Structures of Credit Spreads with Incomplete Accounting Information. , 2019, , 291-328.		0