

Alexis Akira Toda

List of Publications by Year in descending order

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Version: 2024-02-01

51
papers

617
citations

623734

14
h-index

752698

20
g-index

51
all docs

51
docs citations

51
times ranked

268
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 1 | TAIL BEHAVIOR OF STOPPED LVY PROCESSES WITH MARKOV MODULATION. <i>Econometric Theory</i> , 2022, 38, 986-1013. | 0.7 | 4 |
| 2 | Asymptotic linearity of consumption functions and computational efficiency. <i>Journal of Mathematical Economics</i> , 2022, 98, 102562. | 0.8 | 3 |
| 3 | Capital and Labor Income Pareto Exponents Across Time and Space. <i>Review of Income and Wealth</i> , 2022, 68, 1058-1078. | 2.4 | 6 |
| 4 | Unbounded dynamic programming via the Q-transform. <i>Journal of Mathematical Economics</i> , 2022, 100, 102652. | 0.8 | 3 |
| 5 | Efficient minimum distance estimation of Pareto exponent from top income shares. <i>Journal of Applied Econometrics</i> , 2021, 36, 228-243. | 2.3 | 1 |
| 6 | The effect of social distancing on the reach of an epidemic in social networks. <i>Journal of Economic Interaction and Coordination</i> , 2021, 16, 629-647. | 0.7 | 2 |
| 7 | A theory of the saving rate of the rich. <i>Journal of Economic Theory</i> , 2021, 192, 105193. | 1.1 | 7 |
| 8 | Necessity of hyperbolic absolute risk aversion for the concavity of consumption functions. <i>Journal of Mathematical Economics</i> , 2021, 94, 102460. | 0.8 | 5 |
| 9 | Perov's contraction principle and dynamic programming with stochastic discounting. <i>Operations Research Letters</i> , 2021, 49, 815-819. | 0.7 | 0 |
| 10 | Data-Based Automatic Discretization of Nonparametric Distributions. <i>Computational Economics</i> , 2021, 57, 1217-1235. | 2.6 | 3 |
| 11 | Is Gibraltar's Economic Inequality lognormal?. <i>Empirical Economics</i> , 2020, 59, 2071-2091. | 3.0 | 8 |
| 12 | The Equity Premium and the One Percent. <i>Review of Financial Studies</i> , 2020, 33, 3583-3623. | 6.8 | 15 |
| 13 | On the emergence of a power law in the distribution of COVID-19 cases. <i>Physica D: Nonlinear Phenomena</i> , 2020, 412, 132649. | 2.8 | 36 |
| 14 | Corrigendum to "An impossibility theorem for wealth in heterogeneous-agent models with limited heterogeneity" [<i>Journal of Economic Theory</i> 182 (2019) 1-24]. <i>Journal of Economic Theory</i> , 2020, 188, 105066. | 1.1 | 3 |
| 15 | The income fluctuation problem and the evolution of wealth. <i>Journal of Economic Theory</i> , 2020, 187, 105003. | 1.1 | 15 |
| 16 | An impossibility theorem for wealth in heterogeneous-agent models with limited heterogeneity. <i>Journal of Economic Theory</i> , 2019, 182, 1-24. | 1.1 | 31 |
| 17 | Securitized markets, international capital flows, and global welfare. <i>Journal of Financial Economics</i> , 2019, 131, 571-592. | 9.0 | 10 |
| 18 | Wealth distribution with random discount factors. <i>Journal of Monetary Economics</i> , 2019, 104, 101-113. | 3.4 | 24 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 19 | Fat tails and spurious estimation of consumption-based asset pricing models. <i>Journal of Applied Econometrics</i> , 2017, 32, 1156-1177. | 2.3 | 15 |
| 20 | Edgeworth box economies with multiple equilibria. <i>Economic Theory Bulletin</i> , 2017, 5, 65-80. | 0.5 | 21 |
| 21 | Huggett economies with multiple stationary equilibria. <i>Journal of Economic Dynamics and Control</i> , 2017, 84, 77-90. | 1.6 | 11 |
| 22 | Growth effects of annuities and government transfers in perpetual youth models. <i>Journal of Mathematical Economics</i> , 2017, 72, 1-6. | 0.8 | 3 |
| 23 | A NOTE ON THE SIZE DISTRIBUTION OF CONSUMPTION: MORE DOUBLE PARETO THAN LOGNORMAL. <i>Macroeconomic Dynamics</i> , 2017, 21, 1508-1518. | 0.7 | 24 |
| 24 | Discretizing nonlinear, non-Gaussian Markov processes with exact conditional moments. <i>Quantitative Economics</i> , 2017, 8, 651-683. | 1.4 | 27 |
| 25 | Wealth Distribution with Random Discount Factors. <i>SSRN Electronic Journal</i> , 2017, , . | 0.4 | 0 |
| 26 | Huggett Economies with Multiple Stationary Equilibria. <i>SSRN Electronic Journal</i> , 2017, , . | 0.4 | 1 |
| 27 | The Double Power Law in Consumption and Implications for Testing Euler Equations. <i>Journal of Political Economy</i> , 2015, 123, 1177-1200. | 4.5 | 74 |
| 28 | Asset prices and efficiency in a Krebs economy. <i>Review of Economic Dynamics</i> , 2015, 18, 957-978. | 1.5 | 7 |
| 29 | Bayesian general equilibrium. <i>Economic Theory</i> , 2015, 58, 375-411. | 0.9 | 7 |
| 30 | Discretizing Distributions with Exact Moments: Error Estimate and Convergence Analysis. <i>SIAM Journal on Numerical Analysis</i> , 2015, 53, 2158-2177. | 2.3 | 8 |
| 31 | Consumption Has Heavier Tails than You Think: The Double Pareto-Lognormal Stands Out. <i>SSRN Electronic Journal</i> , 2014, , . | 0.4 | 2 |
| 32 | Error estimate and convergence analysis of moment-preserving discrete approximations of continuous distributions. , 2014, , . | | 0 |
| 33 | Incomplete market dynamics and cross-sectional distributions. <i>Journal of Economic Theory</i> , 2014, 154, 310-348. | 1.1 | 61 |
| 34 | Discrete approximations of continuous distributions by maximum entropy. <i>Economics Letters</i> , 2013, 118, 445-450. | 1.9 | 24 |
| 35 | Learning curve for paramedic endotracheal intubation and complications. <i>International Journal of Emergency Medicine</i> , 2013, 6, 38. | 1.6 | 22 |
| 36 | A Tractable Quantitative Model of Default and Asset-Backed Securities. <i>SSRN Electronic Journal</i> , 2013, , . | 0.4 | 3 |

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|----|---|-----|-----------|
| 37 | Axiomatization of maximum entropy without the Bayes rule. , 2012, , . | | 3 |
| 38 | The Impact of Media Reports on the 2008 Outbreak of Hydrogen Sulfide Suicides in Japan. International Journal of Psychiatry in Medicine, 2012, 44, 133-140. | 1.8 | 5 |
| 39 | The double power law in income distribution: Explanations and evidence. Journal of Economic Behavior and Organization, 2012, 84, 364-381. | 2.0 | 67 |
| 40 | Income dynamics with a stationary double Pareto distribution. Physical Review E, 2011, 83, 046122. | 2.1 | 21 |
| 41 | Operator Reverse Monotonicity of the Inverse. American Mathematical Monthly, 2011, 118, 82. | 0.3 | 1 |
| 42 | Existence of a statistical equilibrium for an economy with endogenous offer sets. Economic Theory, 2010, 45, 379-415. | 0.9 | 16 |
| 43 | Discretizing Stochastic Processes with Exact Conditional Moments. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 44 | Zipf's Law: A Microfoundation. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 45 | Securitized Markets and International Capital Flows. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 46 | The Double Power Law in Consumption and Implications for Estimating Asset Pricing Models. SSRN Electronic Journal, 0, , . | 0.4 | 6 |
| 47 | Incomplete Market Dynamics and Cross-Sectional Distributions. SSRN Electronic Journal, 0, , . | 0.4 | 7 |
| 48 | Fat Tails and Euler Equations: A Monte Carlo Study. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 49 | Asset Prices and Efficiency in a Krebs Economy. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 50 | Asset Pricing and the 1%. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 51 | Do You Save More or Less in Response to Bad News? A New Identification of the Elasticity of Intertemporal Substitution. SSRN Electronic Journal, 0, , . | 0.4 | 1 |