Gerald D Gay

List of Publications by Year
in descending order

29 papers	964 citations	687363 13 h-index	526287 27 g-index
29 all docs	29 docs citations	29 times ranked	326 citing authors

#	Article	IF	Citations
1	Options, Futures, and Other Derivative Securities.. Journal of Finance, 1990, 45, 312.	5.1	258
2	Window Dressing in Mutual Funds. Review of Financial Studies, 2014, 27, 3133-3170.	6.8	159
3	The quality option implicit in futures contracts. Journal of Financial Economics, 1984, 13, 353-370.	9.0	84
4	Asymmetric information and corporate derivatives use. Journal of Futures Markets, 2002, 22, 241.	1.8	76
5	Corporate derivatives use and the cost of equity. Journal of Banking and Finance, 2011, 35, 1491-1506.	2.9	63
6	Implicit delivery options and optimal delivery strategies for financial futures contracts. Journal of Financial Economics, 1986, 16, 41-72.	9.0	48
7	Analyst forecasts and price discovery in futures markets: The case of natural gas storage. Journal of Futures Markets, 2009, 29, 451-477.	1.8	43
8	Local Economic Base, Geographic Diversification, and Risk Management of Mortgage Portfolios. Real Estate Economics, 1987, 15, 256-267.	1.7	35
9	BANK FAILURE AND CONTAGION EFFECTS: EVIDENCE FROM HONG KONG. Journal of Financial Research, 1991, 14, 153-165.	1.2	30
10	On the optimal mix of corporate hedging instruments: Linear versus nonlinear derivatives. Journal of Futures Markets, 2003, 23, 217-239.	1.8	23
11	HOW FIRMS MANAGE RISK: THE OPTIMAL MIX OF LINEAR AND NON-LINEAR DERIVATIVES. Journal of Applied Corporate Finance, 2002, 14, 82-93.	0.8	22
12	Trader rationality in the exercise of futures options. Journal of Financial Economics, 1989, 23, 339-361.	9.0	18
13	INTEREST RATE HEDGING: AN EMPIRICAL TEST OF ALTERNATIVE STRATEGIES. Journal of Financial Research, 1983, 6, 187-197.	1.2	17
14	Choices and Best Practice in Corporate Risk Management Disclosure. Journal of Applied Corporate Finance, 2007, 19, 82-93.	0.8	13
15	Share repurchase through transferable put rights. Journal of Financial Economics, 1989, 25, 141-160.	9.0	12
16	The management of interest rate risk. Journal of Portfolio Management, 1983, 9, 65-70.	0.6	10
17	Liquidity Requirements for Financial Futures Investments. Financial Analysts Journal, 1985, 41, 60-68.	3.0	9
18	The global market for OTC derivatives: An analysis of dealer holdings. Journal of Futures Markets, 2005, 25, 39-77.	1.8	7

#	Article	IF	Citations
19	Creating a â€œSmartâ€•Conditional Consensus Forecast. Financial Analysts Journal, 2008, 64, 74-86.	3.0	7
20	Interest rate futures as a tool for immunization. Journal of Portfolio Management, 1983, 10, 65-70.	0.6	6
21	A PRICING ANOMALY IN TREASURY BILL FUTURES. Journal of Financial Research, 1985, 8, 157-167.	1.2	6
22	The Economics of Derivatives Documentation. Journal of Derivatives, 1996, 3, 78-89.	0.3	6
23	Effects of the Covidâ€19 pandemic on derivatives markets: Evidence from global futures and options exchanges. Journal of Futures Markets, 2022, 42, 823-851.	1.8	4
24	Regulation, Regulatory Lag, and the Use of Futures Markets. Journal of Finance, 1983, 38, 405-418.	5.1	3
25	The coupon-induced tax clientele effect in bond prices. Managerial and Decision Economics, 1991, 12, 367-376.	2.5	3
26	Corporate risk exposures, disclosure, and derivatives use: A longitudinal study. Journal of Futures Markets, 2019, 39, 838-864.	1.8	1
27	Futures commission merchants, customer funds and capital requirements: An organizational analysis of the futures industry. Journal of Commodity Markets, 2020, 18, 100093.	2.1	1
28	Futures Commission Merchants, Customer Funds and Capital Requirements: An Organizational Analysis of the Futures Industry. SSRN Electronic Journal, 2019, , .	0.4	0
29	The rise and breakup of the commodity exchange membership: An analysis of CBOT seat prices. Journal of Commodity Markets, 2021, 24, 100173.	2.1	0