

Gerald D Gay

List of Publications by Year in descending order

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Version: 2024-02-01

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	Effects of the Covid-19 pandemic on derivatives markets: Evidence from global futures and options exchanges. <i>Journal of Futures Markets</i> , 2022, 42, 823-851.	1.8	4
2	The rise and breakup of the commodity exchange membership: An analysis of CBOT seat prices. <i>Journal of Commodity Markets</i> , 2021, 24, 100173.	2.1	0
3	Futures commission merchants, customer funds and capital requirements: An organizational analysis of the futures industry. <i>Journal of Commodity Markets</i> , 2020, 18, 100093.	2.1	1
4	Futures Commission Merchants, Customer Funds and Capital Requirements: An Organizational Analysis of the Futures Industry. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0
5	Corporate risk exposures, disclosure, and derivatives use: A longitudinal study. <i>Journal of Futures Markets</i> , 2019, 39, 838-864.	1.8	1
6	Window Dressing in Mutual Funds. <i>Review of Financial Studies</i> , 2014, 27, 3133-3170.	6.8	159
7	Corporate derivatives use and the cost of equity. <i>Journal of Banking and Finance</i> , 2011, 35, 1491-1506.	2.9	63
8	Analyst forecasts and price discovery in futures markets: The case of natural gas storage. <i>Journal of Futures Markets</i> , 2009, 29, 451-477.	1.8	43
9	Creating a "Smart" Conditional Consensus Forecast. <i>Financial Analysts Journal</i> , 2008, 64, 74-86.	3.0	7
10	Choices and Best Practice in Corporate Risk Management Disclosure. <i>Journal of Applied Corporate Finance</i> , 2007, 19, 82-93.	0.8	13
11	The global market for OTC derivatives: An analysis of dealer holdings. <i>Journal of Futures Markets</i> , 2005, 25, 39-77.	1.8	7
12	On the optimal mix of corporate hedging instruments: Linear versus nonlinear derivatives. <i>Journal of Futures Markets</i> , 2003, 23, 217-239.	1.8	23
13	Asymmetric information and corporate derivatives use. <i>Journal of Futures Markets</i> , 2002, 22, 241.	1.8	76
14	HOW FIRMS MANAGE RISK: THE OPTIMAL MIX OF LINEAR AND NON-LINEAR DERIVATIVES. <i>Journal of Applied Corporate Finance</i> , 2002, 14, 82-93.	0.8	22
15	The Economics of Derivatives Documentation. <i>Journal of Derivatives</i> , 1996, 3, 78-89.	0.3	6
16	BANK FAILURE AND CONTAGION EFFECTS: EVIDENCE FROM HONG KONG. <i>Journal of Financial Research</i> , 1991, 14, 153-165.	1.2	30
17	The coupon-induced tax clientele effect in bond prices. <i>Managerial and Decision Economics</i> , 1991, 12, 367-376.	2.5	3
18	Options, Futures, and Other Derivative Securities.. <i>Journal of Finance</i> , 1990, 45, 312.	5.1	258

#	ARTICLE	IF	CITATIONS
19	Trader rationality in the exercise of futures options. Journal of Financial Economics, 1989, 23, 339-361.	9.0	18
20	Share repurchase through transferable put rights. Journal of Financial Economics, 1989, 25, 141-160.	9.0	12
21	Local Economic Base, Geographic Diversification, and Risk Management of Mortgage Portfolios. Real Estate Economics, 1987, 15, 256-267.	1.7	35
22	Implicit delivery options and optimal delivery strategies for financial futures contracts. Journal of Financial Economics, 1986, 16, 41-72.	9.0	48
23	A PRICING ANOMALY IN TREASURY BILL FUTURES. Journal of Financial Research, 1985, 8, 157-167.	1.2	6
24	Liquidity Requirements for Financial Futures Investments. Financial Analysts Journal, 1985, 41, 60-68.	3.0	9
25	The quality option implicit in futures contracts. Journal of Financial Economics, 1984, 13, 353-370.	9.0	84
26	The management of interest rate risk. Journal of Portfolio Management, 1983, 9, 65-70.	0.6	10
27	Interest rate futures as a tool for immunization. Journal of Portfolio Management, 1983, 10, 65-70.	0.6	6
28	INTEREST RATE HEDGING: AN EMPIRICAL TEST OF ALTERNATIVE STRATEGIES. Journal of Financial Research, 1983, 6, 187-197.	1.2	17
29	Regulation, Regulatory Lag, and the Use of Futures Markets. Journal of Finance, 1983, 38, 405-418.	5.1	3