Julien Hugonnier

List of Publications by Year
in descending order

24 papers	1,062 citations	759233 12 h-index	752698 20 g-index
24 all docs	24 docs citations	24 times ranked	455 citing authors

#	Article	IF	Citations
1	A General Formula for Valuing Defaultable Securities. Econometrica, 2004, 72, 1377-1407.	4.2	146
2	Capital Supply Uncertainty, Cash Holdings, and Investment. Review of Financial Studies, 2015, 28, 391-445.	6.8	127
3	Health and (Other) Asset Holdings. Review of Economic Studies, 2013, 80, 663-710.	5.4	89
4	ON UTILITY-BASED PRICING OF CONTINGENT CLAIMS IN INCOMPLETE MARKETS. Mathematical Finance, 2005, 15, 203-212.	1.8	86
5	Bank capital, liquid reserves, and insolvency risk. Journal of Financial Economics, 2017, 125, 266-285.	9.0	85
6	Optimal investment with random endowments in incomplete markets. Annals of Applied Probability, 2004, 14, 845.	1.3	84
7	Corporate control and real investment in incomplete markets. Journal of Economic Dynamics and Control, 2007, 31, 1781-1800.	1.6	78
8	Rational asset pricing bubbles and portfolio constraints. Journal of Economic Theory, 2012, 147, 2260-2302.	1.1	69
9	Endogenous Completeness of Diffusion Driven Equilibrium Markets. Econometrica, 2012, 80, 1249-1270.	4.2	54
10	Frictional Intermediation in Over-the-Counter Markets. Review of Economic Studies, 2020, 87, 1432-1469.	5.4	44
11	MUTUAL FUND PORTFOLIO CHOICE IN THE PRESENCE OF DYNAMIC FLOWS. Mathematical Finance, 2010, 20, 187-227.	1.8	40
12	Credit market frictions and capital structure dynamics. Journal of Economic Theory, 2015, 157, 1130-1158.	1.1	38
13	Heterogeneous preferences and equilibrium trading volume. Journal of Financial Economics, 2007, 83, 719-750.	9.0	36
14	Incomplete information, idiosyncratic volatility and stock returns. Journal of Banking and Finance, 2013, 37, 448-462.	2.9	21
15	Asset pricing with arbitrage activity. Journal of Financial Economics, 2015, 115, 411-428.	9.0	18
16	Pricing and hedging in the presence of extraneous risks. Stochastic Processes and Their Applications, 2007, 117, 742-765.	0.9	15
17	Mutual fund competition in the presence of dynamic flows. Automatica, 2010, 46, 1176-1185.	5.0	12
18	Closing down the shop: Optimal health and wealth dynamics near the end of life. Health Economics (United Kingdom), 2020, 29, 138-153.	1.7	8

#	Article	IF	Citations
19	Event risk, contingent claims and the temporal resolution of uncertainty. Mathematics and Financial Economics, 2014, 8, 29-69.	1.7	3
20	Valuing Life as an Asset, as a Statistic and at Gunpoint. SSRN Electronic Journal, 0, , .	0.4	3
21	Closing Down the Shop: Optimal Health and Wealth Dynamics Near the End of Life. SSRN Electronic Journal, 0, , .	0.4	2
22	Optimal fund menus. Mathematical Finance, 0, , .	1.8	2
23	Valuing Life as an Asset, as a Statistic and at Gunpoint. Economic Journal, 2022, 132, 1095-1122.	3.6	1
24	Optimal Fund Menus. SSRN Electronic Journal, 0, , .	0.4	1