

Elyes Jouini

List of Publications by Year in descending order

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87
papers

1,852
citations

516710

16
h-index

395702

33
g-index

91
all docs

91
docs citations

91
times ranked

660
citing authors

#	ARTICLE	IF	CITATIONS
1	Martingales and Arbitrage in Securities Markets with Transaction Costs. <i>Journal of Economic Theory</i> , 1995, 66, 178-197.	1.1	368
2	Law invariant risk measures have the Fatou property. , 2006, , 49-71.		181
3	Consensus Consumer and Intertemporal Asset Pricing with Heterogeneous Beliefs. <i>Review of Economic Studies</i> , 2007, 74, 1149-1174.	5.4	157
4	Vector-valued coherent risk measures. <i>Finance and Stochastics</i> , 2004, 8, 531.	1.1	120
5	Financial Markets Equilibrium with Heterogeneous Agents*. <i>Review of Finance</i> , 2012, 16, 285-321.	6.3	90
6	Heterogeneous beliefs and asset pricing in discrete time: An analysis of pessimism and doubt. <i>Journal of Economic Dynamics and Control</i> , 2006, 30, 1233-1260.	1.6	78
7	Gender stereotypes can explain the gender-equality paradox. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2020, 117, 31063-31069.	7.1	77
8	Efficient Trading Strategies in the Presence of Market Frictions. <i>Review of Financial Studies</i> , 2001, 14, 343-369.	6.8	68
9	Discounting and divergence of opinion. <i>Journal of Economic Theory</i> , 2010, 145, 830-859.	1.1	51
10	Price functionals with bid-ask spreads: an axiomatic approach. <i>Journal of Mathematical Economics</i> , 2000, 34, 547-558.	0.8	36
11	Viability and Equilibrium in Securities Markets with Frictions. <i>Mathematical Finance</i> , 1999, 9, 275-292.	1.8	32
12	Conditional comonotonicity. <i>Decisions in Economics and Finance</i> , 2004, 27, 153-166.	1.8	31
13	Is There a "Pessimistic" Bias in Individual Beliefs? Evidence from a Simple Survey. <i>Theory and Decision</i> , 2006, 61, 345-362.	1.0	31
14	Unbiased Disagreement in Financial Markets, Waves of Pessimism and the Risk-Return Trade-off*. <i>Review of Finance</i> , 2011, 15, 575-601.	6.3	31
15	Aggregation of heterogeneous beliefs. <i>Journal of Mathematical Economics</i> , 2006, 42, 752-770.	0.8	24
16	Properties of the Social Discount Rate in a Benthamite Framework with Heterogeneous Degrees of Impatience. <i>Management Science</i> , 2008, 54, 1822-1826.	4.1	24
17	Economic consequences of Nth-degree risk increases and Nth-degree risk attitudes. <i>Journal of Risk and Uncertainty</i> , 2013, 47, 199-224.	1.5	23
18	Convergence of utility functions and convergence of optimal strategies. <i>Finance and Stochastics</i> , 2004, 8, 133-144.	1.1	22

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19	Arbitrage and viability in securities markets with fixed trading costs. <i>Journal of Mathematical Economics</i> , 2001, 35, 197-221.	0.8	20
20	Are risk-averse agents more optimistic? A Bayesian estimation approach. <i>Journal of Applied Econometrics</i> , 2008, 23, 843-860.	2.3	20
21	Law Invariant Risk Measures Have the Fatou Property. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	16
22	Stereotypes, underconfidence and decision-making with an application to gender and math. <i>Journal of Economic Behavior and Organization</i> , 2018, 148, 34-45.	2.0	16
23	Arbitrage and investment opportunities. <i>Finance and Stochastics</i> , 2001, 5, 305-325.	1.1	15
24	Evolutionary Beliefs and Financial Markets*. <i>Review of Finance</i> , 2013, 17, 727-766.	6.3	15
25	Arbitrage and state price deflators in a general intertemporal framework. <i>Journal of Mathematical Economics</i> , 2005, 41, 722-734.	0.8	14
26	On Portfolio Choice with Savoring and Disappointment. <i>Management Science</i> , 2014, 60, 796-804.	4.1	14
27	Optimal investment with taxes: an existence result. <i>Journal of Mathematical Economics</i> , 2000, 33, 373-388.	0.8	13
28	Equilibrium Pricing in Incomplete Markets. <i>Journal of Financial and Quantitative Analysis</i> , 2005, 40, 833-848.	3.5	13
29	Optimal investment with taxes: an optimal control problem with endogeneous delay. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 1999, 37, 31-56.	1.1	12
30	Comonotonic processes. <i>Insurance: Mathematics and Economics</i> , 2003, 32, 255-265.	1.2	12
31	On multivariate prudence. <i>Journal of Economic Theory</i> , 2013, 148, 1255-1267.	1.1	12
32	Market imperfections, equilibrium and arbitrage. <i>Lecture Notes in Mathematics</i> , 1997, , 247-307.	0.2	11
33	Financial Markets Equilibrium with Heterogeneous Agents. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
34	The graph of the Walras correspondence. <i>Journal of Mathematical Economics</i> , 1993, 22, 139-147.	0.8	10
35	How to aggregate experts' discount rates: An equilibrium approach. <i>Economic Modelling</i> , 2014, 36, 235-243.	3.8	10
36	A class of models satisfying a dynamical version of the CAPM. <i>Economics Letters</i> , 2003, 79, 299-304.	1.9	9

#	ARTICLE	IF	CITATIONS
37	Production planning and inventories optimization: A backward approach in the convex storage cost case. <i>Journal of Mathematical Economics</i> , 2008, 44, 997-1023.	0.8	9
38	A remark on Clarke's normal cone and the marginal cost pricing rule. <i>Journal of Mathematical Economics</i> , 1988, 17, 309-315.	0.8	8
39	Investment and Arbitrage Opportunities with Short Sales Constraints. <i>Mathematical Finance</i> , 1998, 8, 169-178.	1.8	8
40	On Abel's concept of doubt and pessimism. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 3682-3694.	1.6	8
41	Collective risk aversion. <i>Social Choice and Welfare</i> , 2013, 40, 411-437.	0.8	8
42	An index theorem for nonconvex production economies. <i>Journal of Economic Theory</i> , 1992, 57, 176-196.	1.1	7
43	Arbitrage and control problems in finance. <i>Journal of Mathematical Economics</i> , 2001, 35, 167-183.	0.8	7
44	Are more risk averse agents more optimistic? Insights from a rational expectations model. <i>Economics Letters</i> , 2008, 101, 73-76.	1.9	7
45	Discounting and Divergence of Opinion. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
46	Existence of equilibria in nonconvex economies without free disposal. <i>Economics Letters</i> , 1992, 38, 37-42.	1.9	6
47	Pricing of non-redundant derivatives in a complete market. <i>Review of Derivatives Research</i> , 1998, 2, 287-314.	0.8	6
48	Behavioral biases and the representative agent. <i>Theory and Decision</i> , 2012, 73, 97-123.	1.0	6
49	Live fast, die young: equilibrium and survival in large economies. <i>Economic Theory</i> , 2021, 71, 961-996.	0.9	5
50	Functions with constant generalized gradients. <i>Journal of Mathematical Analysis and Applications</i> , 1990, 148, 121-130.	1.0	4
51	General equilibrium with producers and brokers. <i>Economics Letters</i> , 1993, 41, 257-263.	1.9	4
52	Arbitrage with Fixed Costs and Interest Rate Models. <i>Journal of Financial and Quantitative Analysis</i> , 2006, 41, 889-913.	3.5	4
53	Live fast, die young. <i>Economic Theory</i> , 2016, 62, 265-278.	0.9	4
54	Arbitrage and Viability in Securities Markets With Fixed Trading Costs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4

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55	Generalized Lipschitz functions. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2000, 41, 371-382.	1.1	3
56	Convergence of the equilibrium prices in a family of financial models. <i>Finance and Stochastics</i> , 2003, 7, 491-507.	1.1	3
57	Production planning and inventories optimization with a general storage cost function. <i>Nonlinear Analysis: Theory, Methods & Applications</i> , 2003, 54, 1365-1395.	1.1	3
58	Behavioral Properties of the Representative Agent. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
59	Efficient portfolios in financial markets with proportional transaction costs. <i>Mathematics and Financial Economics</i> , 2013, 7, 281-304.	1.7	3
60	Gurus and belief manipulation. <i>Economic Modelling</i> , 2015, 49, 11-18.	3.8	3
61	Shareholder heterogeneity, asymmetric information, and the equilibrium manager. <i>Economic Theory</i> , 0, , 1.	0.9	3
62	Efficient Trading Strategies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
63	Financial Markets Equilibrium with Heterogeneous Agents. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
64	A remark on Clarke's normal cone and the marginal cost pricing rule. <i>Journal of Mathematical Economics</i> , 1989, 18, 95-101.	0.8	2
65	A discrete stochastic model for investment with an application to the transaction costs case. <i>Journal of Mathematical Economics</i> , 2000, 33, 57-80.	0.8	2
66	Evolutionary Strategic Beliefs and Financial Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
67	Are Risk Averse Agents More Optimistic? A Bayesian Estimation Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
68	Unbiased Disagreement and the Efficient Market Hypothesis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
69	Arbitrage and Control Problems in Finance. Presentation.. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	1
70	On Abel's Concept of Doubt and Pessimism. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	1
71	Unbiased Disagreement in Financial Markets, Waves of Pessimism and the Risk-Return Tradeoff. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	1
72	The Impact of Health-Related Emotions on Belief Formation and Behavior. <i>Theory and Decision</i> , 2018, 84, 405-427.	1.0	1

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73	Equilibrium Pricing Bounds on Option Prices. SSRN Electronic Journal, 0, , .	0.4	1
74	Production Planning and Inventories Optimization: a Backward Approach in the Convex Storage Cost Case. SSRN Electronic Journal, 0, , .	0.4	1
75	Equilibrium CEO Contract with Belief Heterogeneity. SSRN Electronic Journal, 0, , .	0.4	1
76	Cognitive Biases and the Representative Agent. SSRN Electronic Journal, 0, , .	0.4	1
77	Equilibrium CEO contract with belief heterogeneity. Economic Theory, 0, , .	0.9	1
78	Equilibrium pricing bounds on option prices. Mathematics and Financial Economics, 2008, 1, 251-281.	1.7	0
79	Optimal Strategic Beliefs. SSRN Electronic Journal, 2009, , .	0.4	0
80	The marginal propensity to consume and multidimensional risk. Economics Letters, 2013, 119, 124-127.	1.9	0
81	Foreword to the special issue devoted to Professor Ivar Ekeland's 70th birthday. Mathematics and Financial Economics, 2014, 8, 321-325.	1.7	0
82	Subjective expectations and medical testing. Economics Letters, 2015, 135, 39-41.	1.9	0
83	Are More Risk-Averse Agents More Optimistic? Insights from a Simple Rational Expectations Equilibrium Model. SSRN Electronic Journal, 0, , .	0.4	0
84	Strategic Beliefs. SSRN Electronic Journal, 0, , .	0.4	0
85	Unbiased Disagreement and the Efficient Market Hypothesis. SSRN Electronic Journal, 0, , .	0.4	0
86	Efficient Trading Strategies in Financial Markets with Proportional Transaction Costs. SSRN Electronic Journal, 0, , .	0.4	0
87	Gurus and Beliefs Manipulation. SSRN Electronic Journal, 0, , .	0.4	0