Elyes Jouini

List of Publications by Year
in descending order

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	Live fast, die young: equilibrium and survival in large economies. Economic Theory, 2021, 71, 961-996.	0.9	5
2	Gender stereotypes can explain the gender-equality paradox. Proceedings of the National Academy of Sciences of the United States of America, 2020, 117, 31063-31069.	7.1	77
3	Stereotypes, underconfidence and decision-making with an application to gender and math. Journal of Economic Behavior and Organization, 2018, 148, 34-45.	2.0	16
4	The Impact of Health-Related Emotions on Belief Formation and Behavior. Theory and Decision, 2018, 84, 405-427.	1.0	1
5	Live fast, die young. Economic Theory, 2016, 62, 265-278.	0.9	4
6	Subjective expectations and medical testing. Economics Letters, 2015, 135, 39-41.	1.9	0
7	Gurus and belief manipulation. Economic Modelling, 2015, 49, 11-18.	3.8	3
8	On Portfolio Choice with Savoring and Disappointment. Management Science, 2014, 60, 796-804.	4.1	14
9	Foreword to the special issue devoted to Professor Ivar Ekelandâ€™s 70th birthday. Mathematics and Financial Economics, 2014, 8, 321-325.	1.7	0
10	How to aggregate experts' discount rates: An equilibrium approach. Economic Modelling, 2014, 36, 235-243.	3.8	10
11	Evolutionary Beliefs and Financial Markets*. Review of Finance, 2013, 17, 727-766.	6.3	15
12	Efficient portfolios in financial markets with proportional transaction costs. Mathematics and Financial Economics, 2013, 7, 281-304.	1.7	3
13	Collective risk aversion. Social Choice and Welfare, 2013, 40, 411-437.	0.8	8
14	The marginal propensity to consume and multidimensional risk. Economics Letters, 2013, 119, 124-127.	1.9	0
15	Economic consequences of Nth-degree risk increases and Nth-degree risk attitudes. Journal of Risk and Uncertainty, 2013, 47, 199-224.	1.5	23
16	On multivariate prudence. Journal of Economic Theory, 2013, 148, 1255-1267.	1.1	12
17	Financial Markets Equilibrium with Heterogeneous Agents*. Review of Finance, 2012, 16, 285-321.	6.3	90
18	Behavioral biases and the representative agent. Theory and Decision, 2012, 73, 97-123.	1.0	6

#	Article	IF	Citations
19	Unbiased Disagreement in Financial Markets, Waves of Pessimism and the Risk-Return Trade-off*. Review of Finance, 2011, 15, 575-601.	6.3	31
20	Discounting and divergence of opinion. Journal of Economic Theory, 2010, 145, 830-859.	1.1	51
21	Unbiased Disagreement in Financial Markets, Waves of Pessimism and the Risk-Return Tradeoff. SSRN Electronic Journal, 2009, , .	0.4	1
22	Optimal Strategic Beliefs. SSRN Electronic Journal, 2009, , .	0.4	0
23	Equilibrium pricing bounds on option prices. Mathematics and Financial Economics, 2008, 1, 251-281.	1.7	0
24	Are riskâ€averse agents more optimistic? A Bayesian estimation approach. Journal of Applied Econometrics, 2008, 23, 843-860.	2.3	20
25	On Abel's concept of doubt and pessimism. Journal of Economic Dynamics and Control, 2008, 32, 3682-3694.	1.6	8
26	Production planning and inventories optimization: A backward approach in the convex storage cost case. Journal of Mathematical Economics, 2008, 44, 997-1023.	0.8	9
27	Are more risk averse agents more optimistic? Insights from a rational expectations model. Economics Letters, 2008, 101, 73-76.	1.9	7
28	Properties of the Social Discount Rate in a Benthamite Framework with Heterogeneous Degrees of Impatience. Management Science, 2008, 54, 1822-1826.	4.1	24
29	Consensus Consumer and Intertemporal Asset Pricing with Heterogeneous Beliefs. Review of Economic Studies, 2007, 74, 1149-1174.	5.4	157
30	On Abel's Concept of Doubt and Pessimism. SSRN Electronic Journal, 2006, , .	0.4	1
31	Heterogeneous beliefs and asset pricing in discrete time: An analysis of pessimism and doubt. Journal of Economic Dynamics and Control, 2006, 30, 1233-1260.	1.6	78
32	Aggregation of heterogeneous beliefs. Journal of Mathematical Economics, 2006, 42, 752-770.	0.8	24
33	Is There a â€œPessimisticâ€•Bias in Individual Beliefs? Evidence from a Simple Survey. Theory and Decision, 2006, 61, 345-362.	1.0	31
34	Arbitrage with Fixed Costs and Interest Rate Models. Journal of Financial and Quantitative Analysis, 2006, 41, 889-913.	3.5	4
35	Law invariant risk measures have the Fatou property. , 2006, , 49-71.		181
36	Equilibrium Pricing in Incomplete Markets. Journal of Financial and Quantitative Analysis, 2005, 40, 833-848.	3.5	13

#	Article	IF	Citations
37	Arbitrage and state price deflators in a general intertemporal framework. Journal of Mathematical Economics, 2005, 41, 722-734.	0.8	14
38	Law Invariant Risk Measures Have the Fatou Property. SSRN Electronic Journal, 2005, , .	0.4	16
39	Convergence of utility functions and convergence of optimal strategies. Finance and Stochastics, 2004, 8, 133-144.	1.1	22
40	Vector-valued coherent risk measures. Finance and Stochastics, 2004, 8, 531.	1.1	120
41	Conditional comonotonicity. Decisions in Economics and Finance, 2004, 27, 153-166.	1.8	31
42	Convergence of the equilibrium prices in a family of financial models. Finance and Stochastics, 2003, 7, 491-507.	1.1	3
43	Comonotonic processes. Insurance: Mathematics and Economics, 2003, 32, 255-265.	1.2	12
44	Production planning and inventories optimization with a general storage cost function. Nonlinear Analysis: Theory, Methods & Applications, 2003, 54, 1365-1395.	1.1	3
45	A class of models satisfying a dynamical version of the CAPM. Economics Letters, 2003, 79, 299-304.	1.9	9
46	Arbitrage and investment opportunities. Finance and Stochastics, 2001, 5, 305-325.	1.1	15
47	Arbitrage and control problems in finance. Journal of Mathematical Economics, 2001, 35, 167-183.	0.8	7
48	Arbitrage and viability in securities markets with fixed trading costs. Journal of Mathematical Economics, 2001, 35, 197-221.	0.8	20
49	Efficient Trading Strategies in the Presence of Market Frictions. Review of Financial Studies, 2001, 14, 343-369.	6.8	68
50	A discrete stochastic model for investment with an application to the transaction costs case. Journal of Mathematical Economics, 2000, 33, 57-80.	0.8	2
51	Price functionals with bidâ€“ask spreads: an axiomatic approach. Journal of Mathematical Economics, 2000, 34, 547-558.	0.8	36
52	Optimal investment with taxes: an existence result. Journal of Mathematical Economics, 2000, 33, 373-388.	0.8	13
53	Generalized Lipschitz functions. Nonlinear Analysis: Theory, Methods & Applications, 2000, 41, 371-382.	1.1	3
54	Arbitrage and Control Problems in Finance. Presentation.. SSRN Electronic Journal, 2000, , .	0.4	1

#	Article	IF	Citations
55	Optimal investment with taxes: an optimal control problem with endogeneous delay. Nonlinear Analysis: Theory, Methods & Applications, 1999, 37, 31-56.	1.1	12
56	Viability and Equilibrium in Securities Markets with Frictions. Mathematical Finance, 1999, 9, 275-292.	1.8	32
57	Investment and Arbitrage Opportunities with Short Sales Constraints. Mathematical Finance, 1998, 8, 169-178.	1.8	8
58	Pricing of non-redundant derivatives in a complete market. Review of Derivatives Research, 1998, 2, 287-314.	0.8	6
59	Market imperfections, equilibrium and arbitrage. Lecture Notes in Mathematics, 1997, , 247-307.	0.2	11
60	Martingales and Arbitrage in Securities Markets with Transaction Costs. Journal of Economic Theory, 1995, 66, 178-197.	1.1	368
61	The graph of the Walras correspondence. Journal of Mathematical Economics, 1993, 22, 139-147.	0.8	10
62	General equilibrium with producers and brokers. Economics Letters, 1993, 41, 257-263.	1.9	4
63	Existence of equilibria in nonconvex economies without free disposal. Economics Letters, 1992, 38, 37-42.	1.9	6
64	An index theorem for nonconvex production economies. Journal of Economic Theory, 1992, 57, 176-196.	1.1	7
65	Functions with constant generalized gradients. Journal of Mathematical Analysis and Applications, 1990, 148, 121-130.	1.0	4
66	A remark on Clarke's normal cone and the marginal cost pricing rule. Journal of Mathematical Economics, 1989, 18, 95-101.	0.8	2
67	A remark on Clarke's normal cone and the marginal cost pricing rule. Journal of Mathematical Economics, 1988, 17, 309-315.	0.8	8
68	Behavioral Properties of the Representative Agent. SSRN Electronic Journal, 0, , .	0.4	3
69	Shareholder heterogeneity, asymmetric information, and the equilibrium manager. Economic Theory, 0, , 1.	0.9	3
70	Discounting and Divergence of Opinion. SSRN Electronic Journal, 0, , .	0.4	7
71	Efficient Trading Strategies. SSRN Electronic Journal, 0, , .	0.4	3
72	Equilibrium Pricing Bounds on Option Prices. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	Citations
73	Production Planning and Inventories Optimization: a Backward Approach in the Convex Storage Cost Case. SSRN Electronic Journal, 0, , .	0.4	1
74	Arbitrage and Viability in Securities Markets With Fixed Trading Costs. SSRN Electronic Journal, 0, , .	0.4	4
75	Financial Markets Equilibrium with Heterogeneous Agents. SSRN Electronic Journal, 0, , .	0.4	3
76	Financial Markets Equilibrium with Heterogeneous Agents. SSRN Electronic Journal, 0, , .	0.4	11
77	Evolutionary Strategic Beliefs and Financial Markets. SSRN Electronic Journal, 0, , .	0.4	2
78	Equilibrium CEO Contract with Belief Heterogeneity. SSRN Electronic Journal, 0, , .	0.4	1
79	Are More Risk-Averse Agents More Optimistic? Insights from a Simple Rational Expectations Equilibrium Model. SSRN Electronic Journal, 0, , .	0.4	0
80	Are Risk Averse Agents More Optimistic? A Bayesian Estimation Approach. SSRN Electronic Journal, 0, , .	0.4	2
81	Strategic Beliefs. SSRN Electronic Journal, 0, , .	0.4	0
82	Cognitive Biases and the Representative Agent. SSRN Electronic Journal, 0, , .	0.4	1
83	Unbiased Disagreement and the Efficient Market Hypothesis. SSRN Electronic Journal, 0, , .	0.4	2
84	Unbiased Disagreement and the Efficient Market Hypothesis. SSRN Electronic Journal, 0, , .	0.4	0
85	Efficient Trading Strategies in Financial Markets with Proportional Transaction Costs. SSRN Electronic Journal, 0, , .	0.4	0
86	Gurus and Beliefs Manipulation. SSRN Electronic Journal, 0, , .	0.4	0
87	Equilibrium CEO contract with belief heterogeneity. Economic Theory, 0, , .	0.9	1