

# Karl Schmedders

## List of Publications by Year in descending order

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39  
papers

939  
citations

567281

15  
h-index

580821

25  
g-index

39  
all docs

39  
docs citations

39  
times ranked

398  
citing authors

| #  | ARTICLE  | IF  | CITATIONS |
|----|--|-----|-----------|
| 1  | Stationary Equilibria in Asset-Pricing Models with Incomplete Markets and Collateral. <i>Econometrica</i> , 2003, 71, 1767-1793.   | 4.2 | 139       |
| 2  | Higher Order Effects in Asset Pricing Models with Long-Run Risks. <i>Journal of Finance</i> , 2018, 73, 1061-1111.   | 5.1 | 96        |
| 3  | General equilibrium models and homotopy methods. <i>Journal of Economic Dynamics and Control</i> , 1999, 23, 1249-1279.  | 1.6 | 72        |
| 4  | Asset Trading Volume with Dynamically Complete Markets and Heterogeneous Agents. <i>Journal of Finance</i> , 2003, 58, 2203-2217.  | 5.1 | 50        |
| 5  | The fibonacci sequence: Relationship to the human hand. <i>Journal of Hand Surgery</i> , 2003, 28, 157-160.  | 1.6 | 42        |
| 6  | RECURSIVE EQUILIBRIA IN ECONOMIES WITH INCOMPLETE MARKETS. <i>Macroeconomic Dynamics</i> , 2002, 6, 284-306.   | 0.7 | 41        |
| 7  | Computing equilibria in the general equilibrium model with incomplete asset markets. <i>Journal of Economic Dynamics and Control</i> , 1998, 22, 1375-1401.              | 1.6 | 38        |
| 8  | COLLATERAL REQUIREMENTS AND ASSET PRICES. <i>International Economic Review</i> , 2015, 56, 1-25.   | 1.3 | 38        |
| 9  | Approximate versus Exact Equilibria in Dynamic Economies. <i>Econometrica</i> , 2005, 73, 1205-1235.   | 4.2 | 31        |
| 10 | On Price Caps Under Uncertainty. <i>Review of Economic Studies</i> , 2007, 74, 93-111.   | 5.4 | 30        |
| 11 | Optimal and Naive Diversification in Currency Markets. <i>Management Science</i> , 2017, 63, 3347-3360.  | 4.1 | 30        |
| 12 | Tackling Multiplicity of Equilibria with Gröbner Bases. <i>Operations Research</i> , 2010, 58, 1037-1050.  | 1.9 | 27        |
| 13 | Computing equilibria in infinite-horizon finance economies: The case of one asset. <i>Journal of Economic Dynamics and Control</i> , 2000, 24, 1047-1078.                | 1.6 | 25        |
| 14 | A Polynomial Optimization Approach to Principal-Agent Problems. <i>Econometrica</i> , 2015, 83, 729-769.   | 4.2 | 25        |
| 15 | Financial Innovation and Asset Price Volatility. <i>American Economic Review</i> , 2012, 102, 147-151.   | 8.5 | 24        |
| 16 | A homotopy algorithm and an index theorem for the general equilibrium model with incomplete asset markets. <i>Journal of Mathematical Economics</i> , 1999, 32, 225-241. | 0.8 | 21        |
| 17 | Competitive equilibria in semi-algebraic economies. <i>Journal of Economic Theory</i> , 2010, 145, 301-330.  | 1.1 | 21        |
| 18 | OPTIMAL RULES FOR PATENT RACES*. <i>International Economic Review</i> , 2012, 53, 23-52.   | 1.3 | 21        |

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 19 | Computing Equilibria in Stochastic Finance Economies. Computational Economics, 2000, 15, 145-172.   | 2.6 | 19        |
| 20 | Excess price volatility and financial innovation. Economic Theory, 2005, 26, 559-587.   | 0.9 | 16        |
| 21 | Computing equilibria in finance economies with incomplete markets and transaction costs. Economic Theory, 2006, 27, 493-512.  | 0.9 | 16        |
| 22 | Finding all pure-strategy equilibria in games with continuous strategies. Quantitative Economics, 2012, 3, 289-331.   | 1.4 | 14        |
| 23 | Multi-Party Certification on Blockchain and Its Impact in the Market for Lemons. Journal of Management Information Systems, 2022, 39, 395-425.                                | 4.3 | 13        |
| 24 | Incomplete Markets, Transitory Shocks, and Welfare. Review of Economic Dynamics, 2001, 4, 747-766.  | 1.5 | 12        |
| 25 | Margin regulation and volatility. Journal of Monetary Economics, 2015, 75, 54-68.   | 3.4 | 12        |
| 26 | Asset pricing with heterogeneous agents and long-run risk. Journal of Financial Economics, 2021, 140, 941-964.  | 9.0 | 11        |
| 27 | Bond Ladders and Optimal Portfolios. Review of Financial Studies, 2011, 24, 4123-4166.  | 6.8 | 9         |
| 28 | Statistical approximation of high-dimensional climate models. Journal of Econometrics, 2020, 214, 67-80.  | 6.5 | 8         |
| 29 | Generic inefficiency of equilibria in the general equilibrium model with incomplete asset markets and infinite time. Economic Theory, 2003, 22, 1-15.                         | 0.9 | 7         |
| 30 | UNIQUENESS OF STEADY STATES IN MODELS WITH OVERLAPPING GENERATIONS. Journal of the European Economic Association, 2010, 8, 635-644.   | 3.5 | 7         |
| 31 | Computing All Solutions to Polynomial Equations in Economics. Handbook of Computational Economics, 2014, 3, 599-652.  | 1.6 | 6         |
| 32 | Reply to "Asset trading volume in infinite-horizon economies with dynamically complete markets and heterogeneous agents: Comment" Finance Research Letters, 2006, 3, 102-105. | 6.7 | 5         |
| 33 | Monopolistic security design in finance economies. Economic Theory, 2001, 18, 37-72.  | 0.9 | 4         |
| 34 | Non-parametric counterfactual analysis in dynamic general equilibrium. Economic Theory, 2010, 45, 181-200.  | 0.9 | 3         |
| 35 | Computing Economic Equilibria Using Projection Methods. Annual Review of Economics, 2020, 12, 317-353.  | 5.5 | 3         |
| 36 | Asset prices with non-permanent shocks to consumption. Journal of Economic Dynamics and Control, 2016, 69, 152-178.   | 1.6 | 1         |

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 37 | Review of outcomes from a change in faculty clinic management in a U.S. dental school. Journal of Dental Education, 2010, 74, 961-9.  | 1.2 | 1         |
| 38 | Re-use of collateral: Leverage, volatility, and welfare. Review of Economic Dynamics, 2022, , .                                       | 1.5 | 1         |
| 39 | A Large-Scale Optimization Model for Replicating Portfolios in the Life Insurance Industry. Operations Research, 2021, 69, 1134-1157. | 1.9 | 0         |