

Karl Schmedders

List of Publications by Year in descending order

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Version: 2024-02-01

39
papers

939
citations

567281

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h-index

580821

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39
all docs

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docs citations

39
times ranked

398
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|--------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------|
| 1 | Re-use of collateral: Leverage, volatility, and welfare. <i>Review of Economic Dynamics</i> , 2022, , . | 1.5 | 1 |
| 2 | Multi-Party Certification on Blockchain and Its Impact in the Market for Lemons. <i>Journal of Management Information Systems</i> , 2022, 39, 395-425. | 4.3 | 13 |
| 3 | Asset pricing with heterogeneous agents and long-run risk. <i>Journal of Financial Economics</i> , 2021, 140, 941-964. | 9.0 | 11 |
| 4 | A Large-Scale Optimization Model for Replicating Portfolios in the Life Insurance Industry. <i>Operations Research</i> , 2021, 69, 1134-1157. | 1.9 | 0 |
| 5 | Statistical approximation of high-dimensional climate models. <i>Journal of Econometrics</i> , 2020, 214, 67-80. | 6.5 | 8 |
| 6 | Computing Economic Equilibria Using Projection Methods. <i>Annual Review of Economics</i> , 2020, 12, 317-353. | 5.5 | 3 |
| 7 | Higher Order Effects in Asset Pricing Models with Long-Run Risks. <i>Journal of Finance</i> , 2018, 73, 1061-1111. | 5.1 | 96 |
| 8 | Optimal and Naive Diversification in Currency Markets. <i>Management Science</i> , 2017, 63, 3347-3360. | 4.1 | 30 |
| 9 | Asset prices with non-permanent shocks to consumption. <i>Journal of Economic Dynamics and Control</i> , 2016, 69, 152-178. | 1.6 | 1 |
| 10 | COLLATERAL REQUIREMENTS AND ASSET PRICES. <i>International Economic Review</i> , 2015, 56, 1-25. | 1.3 | 38 |
| 11 | Margin regulation and volatility. <i>Journal of Monetary Economics</i> , 2015, 75, 54-68. | 3.4 | 12 |
| 12 | A Polynomial Optimization Approach to Principal-Agent Problems. <i>Econometrica</i> , 2015, 83, 729-769. | 4.2 | 25 |
| 13 | Computing All Solutions to Polynomial Equations in Economics. <i>Handbook of Computational Economics</i> , 2014, 3, 599-652. | 1.6 | 6 |
| 14 | Financial Innovation and Asset Price Volatility. <i>American Economic Review</i> , 2012, 102, 147-151. | 8.5 | 24 |
| 15 | Finding all pure-strategy equilibria in games with continuous strategies. <i>Quantitative Economics</i> , 2012, 3, 289-331. | 1.4 | 14 |
| 16 | OPTIMAL RULES FOR PATENT RACES*. <i>International Economic Review</i> , 2012, 53, 23-52. | 1.3 | 21 |
| 17 | Bond Ladders and Optimal Portfolios. <i>Review of Financial Studies</i> , 2011, 24, 4123-4166. | 6.8 | 9 |
| 18 | Non-parametric counterfactual analysis in dynamic general equilibrium. <i>Economic Theory</i> , 2010, 45, 181-200. | 0.9 | 3 |

| # | ARTICLE | IF | CITATIONS |
|----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------|
| 19 | Competitive equilibria in semi-algebraic economies. <i>Journal of Economic Theory</i> , 2010, 145, 301-330. | 1.1 | 21 |
| 20 | UNIQUENESS OF STEADY STATES IN MODELS WITH OVERLAPPING GENERATIONS. <i>Journal of the European Economic Association</i> , 2010, 8, 635-644. | 3.5 | 7 |
| 21 | Tackling Multiplicity of Equilibria with Gröbner Bases. <i>Operations Research</i> , 2010, 58, 1037-1050. | 1.9 | 27 |
| 22 | Review of outcomes from a change in faculty clinic management in a U.S. dental school. <i>Journal of Dental Education</i> , 2010, 74, 961-9. | 1.2 | 1 |
| 23 | On Price Caps Under Uncertainty. <i>Review of Economic Studies</i> , 2007, 74, 93-111. | 5.4 | 30 |
| 24 | Reply to "Asset trading volume in infinite-horizon economies with dynamically complete markets and heterogeneous agents: Comment". <i>Finance Research Letters</i> , 2006, 3, 102-105. | 6.7 | 5 |
| 25 | Computing equilibria in finance economies with incomplete markets and transaction costs. <i>Economic Theory</i> , 2006, 27, 493-512. | 0.9 | 16 |
| 26 | Approximate versus Exact Equilibria in Dynamic Economies. <i>Econometrica</i> , 2005, 73, 1205-1235. | 4.2 | 31 |
| 27 | Excess price volatility and financial innovation. <i>Economic Theory</i> , 2005, 26, 559-587. | 0.9 | 16 |
| 28 | Generic inefficiency of equilibria in the general equilibrium model with incomplete asset markets and infinite time. <i>Economic Theory</i> , 2003, 22, 1-15. | 0.9 | 7 |
| 29 | Asset Trading Volume with Dynamically Complete Markets and Heterogeneous Agents. <i>Journal of Finance</i> , 2003, 58, 2203-2217. | 5.1 | 50 |
| 30 | Stationary Equilibria in Asset-Pricing Models with Incomplete Markets and Collateral. <i>Econometrica</i> , 2003, 71, 1767-1793. | 4.2 | 139 |
| 31 | The fibonacci sequence: Relationship to the human hand. <i>Journal of Hand Surgery</i> , 2003, 28, 157-160. | 1.6 | 42 |
| 32 | RECURSIVE EQUILIBRIA IN ECONOMIES WITH INCOMPLETE MARKETS. <i>Macroeconomic Dynamics</i> , 2002, 6, 284-306. | 0.7 | 41 |
| 33 | Monopolistic security design in finance economies. <i>Economic Theory</i> , 2001, 18, 37-72. | 0.9 | 4 |
| 34 | Incomplete Markets, Transitory Shocks, and Welfare. <i>Review of Economic Dynamics</i> , 2001, 4, 747-766. | 1.5 | 12 |
| 35 | 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 |
| 36 | Computing Equilibria in Stochastic Finance Economies. <i>Computational Economics</i> , 2000, 15, 145-172. | 2.6 | 19 |

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|----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------|
| 37 | 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 |
| 38 | General equilibrium models and homotopy methods. <i>Journal of Economic Dynamics and Control</i> , 1999, 23, 1249-1279. | 1.6 | 72 |
| 39 | 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 |