

Scott H Irwin

List of Publications by Year in descending order

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132
papers

4,402
citations

159585

30
h-index

133252

59
g-index

135
all docs

135
docs citations

135
times ranked

1634
citing authors

#	ARTICLE	IF	CITATIONS
1	WHAT DO WE KNOW ABOUT THE PROFITABILITY OF TECHNICAL ANALYSIS?. <i>Journal of Economic Surveys</i> , 2007, 21, 786-826.	6.6	456
2	Index Funds, Financialization, and Commodity Futures Markets. <i>Applied Economic Perspectives and Policy</i> , 2011, 33, 1-31.	5.6	366
3	Testing the Masters Hypothesis in commodity futures markets. <i>Energy Economics</i> , 2012, 34, 256-269.	12.1	247
4	Devil or Angel? The Role of Speculation in the Recent Commodity Price Boom (and Bust). <i>Journal of Agricultural & Applied Economics</i> , 2009, 41, 377-391.	1.4	240
5	Financialization and Structural Change in Commodity Futures Markets. <i>Journal of Agricultural & Applied Economics</i> , 2012, 44, 371-396.	1.4	151
6	The Distribution of Futures Prices: A Test of the Stable Paretian and Mixture of Normals Hypotheses. <i>Journal of Financial and Quantitative Analysis</i> , 1989, 24, 105.	3.5	150
7	The Adequacy of Speculation in Agricultural Futures Markets: Too Much of a Good Thing?. <i>Applied Economic Perspectives and Policy</i> , 2010, 32, 77-94.	5.6	137
8	A speculative bubble in commodity futures prices? Cross-sectional evidence. <i>Agricultural Economics (United Kingdom)</i> , 2010, 41, 25-32.	3.9	126
9	The Impact of Index Funds in Commodity Futures Markets:A Systems Approach. <i>Journal of Alternative Investments</i> , 2011, 14, 40-49.	0.5	113
10	A test of futures market disequilibrium using twelve different technical trading systems. <i>Applied Economics</i> , 1988, 20, 623-639.	2.2	112
11	Crop Insurance Valuation under Alternative Yield Distributions. <i>American Journal of Agricultural Economics</i> , 2004, 86, 406-419.	4.3	111
12	Bubbles in food commodity markets: Four decades of evidence. <i>Journal of International Money and Finance</i> , 2014, 42, 129-155.	2.5	111
13	Surveying Farmers: A Case Study. <i>Applied Economic Perspectives and Policy</i> , 2002, 24, 266-277.	1.0	93
14	The Reaction of Live Hog Futures Prices to USDA Hogs and Pigs Reports. <i>American Journal of Agricultural Economics</i> , 1990, 72, 84-94.	4.3	72
15	New Evidence on the Impact of Index Funds in U.S. Grain Futures Markets. <i>Canadian Journal of Agricultural Economics</i> , 2011, 59, 519-532.	2.1	64
16	The value of public information in commodity futures markets. <i>Journal of Economic Behavior and Organization</i> , 1997, 32, 559-570.	2.0	59
17	How market efficiency and the theory of storage link corn and ethanol markets. <i>Energy Economics</i> , 2012, 34, 2157-2166.	12.1	59
18	Price Explosiveness, Speculation, and Grain Futures Prices. <i>American Journal of Agricultural Economics</i> , 2015, 97, 65-87.	4.3	59

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19	Economic evaluation of commodity price forecasting models. <i>International Journal of Forecasting</i> , 1993, 9, 387-397.	6.5	55
20	Real estate, futures, and gold as portfolio assets. <i>Journal of Portfolio Management</i> , 1987, 14, 29-34.	0.6	54
21	Futures Market Failure?. <i>American Journal of Agricultural Economics</i> , 2015, 97, 40-64.	4.3	51
22	Spreads and Non-Convergence in Chicago Board of Trade Corn, Soybean, and Wheat Futures: Are Index Funds to Blame?. <i>Applied Economic Perspectives and Policy</i> , 2011, 33, 116-142.	5.6	49
23	The soybean complex spread: An examination of market efficiency from the viewpoint of a production process. <i>Journal of Futures Markets</i> , 1991, 11, 25-37.	1.8	47
24	The Impact of Situation and Outlook Information in Corn and Soybean Futures Markets: Evidence from WASDE Reports. <i>Journal of Agricultural & Applied Economics</i> , 2008, 40, 89-103.	1.4	47
25	Commodity index investment and food prices: does the "Masters Hypothesis" explain recent price spikes?. <i>Agricultural Economics (United Kingdom)</i> , 2013, 44, 29-41.	3.9	42
26	Market Efficiency and Marketing to Enhance Income of Crop Producers. <i>Applied Economic Perspectives and Policy</i> , 1998, 20, 308-331.	5.6	41
27	Managed futures, positive feedback trading, and futures price volatility. <i>Journal of Futures Markets</i> , 1999, 19, 759-776.	1.8	39
28	An Evaluation of Crop Forecast Accuracy for Corn and Soybeans: USDA and Private Information Agencies. <i>Journal of Agricultural & Applied Economics</i> , 2003, 35, 79-95.	1.4	39
29	The Profitability of Technical Analysis: A Review. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	36
30	Weather, Technology, and Corn and Soybean Yields in the U.S. Corn Belt. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	35
31	USDA Announcement Effects in Real-Time. <i>American Journal of Agricultural Economics</i> , 2018, 100, 1151-1171.	4.3	34
32	Improving the Relevance of Research on Price Forecasting and Marketing Strategies. <i>Agricultural and Resource Economics Review</i> , 1996, 25, 68-75.	1.1	33
33	Forecast performance of WASDE price projections for U.S. corn. <i>Agricultural Economics (United Kingdom)</i> , 2014, 45, 1-14.	3.9	33
34	Investment performance of public commodity pools: 1979-1990. <i>Journal of Futures Markets</i> , 1993, 13, 799-820.	1.8	32
35	The Behavior of Bid-Ask Spreads in the Electronically-Traded Corn Futures Market. <i>American Journal of Agricultural Economics</i> , 2014, 96, 557-577.	4.3	32
36	Impact of WASDE reports on implied volatility in corn and soybean markets. <i>Agribusiness</i> , 2008, 24, 473-490.	3.4	30

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37	Returns to Farm Real Estate Revisited. American Journal of Agricultural Economics, 1988, 70, 580-587.	4.3	28
38	Evaluation of risk reductions associated with multi-peril crop insurance products. Agricultural Finance Review, 2003, 63, 1-21.	1.3	28
39	Public futures funds. Journal of Futures Markets, 1985, 5, 463-485.	1.8	27
40	The performance of alternative VAR models in forecasting exchange rates. International Journal of Forecasting, 1994, 10, 419-433.	6.5	27
41	The Predictability of Managed Futures Returns. Journal of Derivatives, 1994, 2, 20-27.	0.3	26
42	Monte Carlo Analysis of Mean Reversion in Commodity Futures Prices. American Journal of Agricultural Economics, 1996, 78, 387-399.	4.3	26
43	Outlook vs. Futures: Three Decades of Evidence in Hog and Cattle Markets. American Journal of Agricultural Economics, 2010, 92, 1-15.	4.3	25
44	A Reappraisal of Investing in Commodity Futures Markets. Applied Economic Perspectives and Policy, 2012, 34, 515-530.	5.6	25
45	Financialization and the returns to commodity investments. Journal of Commodity Markets, 2018, 10, 22-28.	2.1	25
46	A reality check on technical trading rule profits in the U.S. futures markets. Journal of Futures Markets, 2010, 30, 633-659.	1.8	24
47	A reappraisal of the forecasting performance of corn and soybean new crop futures. Journal of Futures Markets, 1999, 19, 603-618.	1.8	23
48	Are Revisions to USDA Crop Production Forecasts Smoothed?. American Journal of Agricultural Economics, 2006, 88, 1091-1104.	4.3	22
49	Similarity of computer guided technical trading systems. Journal of Futures Markets, 1988, 8, 1-13.	1.8	21
50	Measuring Index Investment in Commodity Futures Markets. Energy Journal, 2013, 34, .	1.7	21
51	Public futures funds. Journal of Futures Markets, 1985, 5, 149-171.	1.8	19
52	Bubbles, Froth and Facts: Another Look at the Masters Hypothesis in Commodity Futures Markets. Journal of Agricultural Economics, 2017, 68, 345-365.	3.5	18
53	Are USDA reports still news to changing crop markets?. Food Policy, 2019, 84, 66-76.	6.0	18
54	An analysis of the profiles and motivations of habitual commodity speculators. Journal of Futures Markets, 1998, 18, 765-801.	1.8	17

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55	The Profitability of Technical Trading Rules in Us Futures Markets: A Data Snooping Free Test. SSRN Electronic Journal, 2005, , .	0.4	17
56	Producers' complex risk management choices. Agribusiness, 2008, 24, 31-54.	3.4	17
57	Speculation and corn prices. Applied Economics, 2018, 50, 4724-4744.	2.2	17
58	Option-based evidence of the nonstationarity of expected S&P 500 futures price distributions. Journal of Futures Markets, 1992, 12, 275-290.	1.8	15
59	Evaluation of USDA Interval Forecasts of Corn and Soybean Prices. American Journal of Agricultural Economics, 2004, 86, 990-1004.	4.3	15
60	Energy futures prices and commodity index investment: New evidence from firm-level position data. Energy Economics, 2014, 46, S57-S68.	12.1	15
61	The forecasting performance of livestock futures prices: A comparison to USDA expert predictions. Journal of Futures Markets, 1994, 14, 861-875.	1.8	14
62	Empirical confidence intervals for USDA commodity price forecasts. Applied Economics, 2011, 43, 3789-3803.	2.2	14
63	Non-Convergence in Domestic Commodity Futures Markets: Causes, Consequences, and Remedies. SSRN Electronic Journal, 0, , .	0.4	13
64	Rational Expectations in Agriculture? A Review of the Issues and the Evidence. Applied Economic Perspectives and Policy, 1994, 16, 133.	1.0	12
65	An Examination of Option-Implied S&P 500 Futures Price Distributions. Financial Review, 1996, 31, 667-694.	1.8	11
66	Forecasting Fed Cattle, Feeder Cattle, and Corn Cash Price Volatility: The Accuracy of Time Series, Implied Volatility, and Composite Approaches. Journal of Agricultural & Applied Economics, 2001, 33, 523-538.	1.4	11
67	Improving the accuracy of outlook price forecasts. Agricultural Economics (United Kingdom), 2011, 42, 357-371.	3.9	11
68	Supply Fundamentals and Grain Futures Price Movements. American Journal of Agricultural Economics, 2020, 102, 548-568.	4.3	11
69	When does USDA information have the most impact on crop and livestock markets?. Journal of Commodity Markets, 2021, 22, 100137.	2.1	11
70	Weak- and Strong-Form Rationality Tests of Market Analysts' Expectations of USDA "Hogs and Pigs" Reports. Applied Economic Perspectives and Policy, 1992, 14, 263.	1.0	10
71	The Performance of Agricultural Market Advisory Services in Corn and Soybeans. American Journal of Agricultural Economics, 2006, 88, 162-181.	4.3	10
72	When do the USDA forecasters make mistakes?. Applied Economics, 2013, 45, 5086-5103.	2.2	10

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73	The "Necessity" of New Position Limits in Agricultural Futures Markets: The Verdict from Daily Firm-level Position Data. <i>Applied Economic Perspectives and Policy</i> , 2016, 38, 292-317.	5.6	10
74	The performance of exchange rate forecasting models: an economic evaluation. <i>Applied Economics</i> , 1991, 23, 133-142.	2.2	9
75	Optimal Hedging with a Subjective View: An Empirical Bayesian Approach. <i>American Journal of Agricultural Economics</i> , 2005, 87, 918-930.	4.3	9
76	Estimating the cost of pre-harvest forward contracting corn and soybeans in Illinois before and after 2007. <i>Agribusiness</i> , 2017, 33, 358-377.	3.4	9
77	Understanding USDA Corn and Soybean Production Forecasts: Methods, Performance and Market Impacts over 1970-2005. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
78	Informational Content of Government Hogs and Pigs Reports: Comment. <i>American Journal of Agricultural Economics</i> , 1995, 77, 698-702.	4.3	8
79	Commodity Storage under Backwardation: Does the Working Curve Still Work?. <i>Applied Economic Perspectives and Policy</i> , 2016, 38, 152-173.	5.6	8
80	Returns to Investing in Commodity Futures: Separating the Wheat from the Chaff. <i>Applied Economic Perspectives and Policy</i> , 2020, 42, 583-610.	5.6	8
81	A note on the factors affecting technical trading system returns. <i>Journal of Futures Markets</i> , 1987, 7, 591-595.	1.8	7
82	Does the Performance of Illinois Corn and Soybean Farmers Lag the Market?. <i>American Journal of Agricultural Economics</i> , 2005, 87, 1271-1279.	4.3	7
83	Style and Performance of Agricultural Market Advisory Services. <i>American Journal of Agricultural Economics</i> , 2007, 89, 607-623.	4.3	7
84	Returns to individual traders in agricultural futures markets: skill or luck?. <i>Applied Economics</i> , 2013, 45, 3650-3666.	2.2	7
85	The Cost of Post-Harvest Forward Contracting in Corn and Soybeans. <i>Agribusiness</i> , 2015, 31, 47-62.	3.4	7
86	Can Private Forecasters Beat the USDA? Analysis of Relative Accuracy of Crop Acreage and Production Forecasts. <i>Journal of Agricultural & Applied Economics</i> , 2020, 52, 545-561.	1.4	7
87	Futures Market Failure?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
88	To What Surprises Do Hog Futures Markets Respond?. <i>Journal of Agricultural & Applied Economics</i> , 2008, 40, 73-87.	1.4	6
89	The Financialization of Commodity Futures Markets or: How I Learned to Stop Worrying and Love the Index Funds. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	6
90	\$25 spring wheat was a bubble, right?. <i>Agricultural Finance Review</i> , 2015, 75, 114-132.	1.3	6

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91	Mapping algorithms, agricultural futures, and the relationship between commodity investment flows and crude oil futures prices. <i>Energy Economics</i> , 2018, 72, 486-504.	12.1	6
92	The Price of Biodiesel RINs and Economic Fundamentals. <i>American Journal of Agricultural Economics</i> , 2020, 102, 734-752.	4.3	6
93	The Pricing Performance of Market Advisory Services in Corn and Soybeans Over 1995-2003. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
94	Pre-Harvest Pricing Strategies in Ohio Corn Markets: Their Effect on Returns and Cash Flow. <i>Journal of Agricultural & Applied Economics</i> , 2001, 33, 103-115.	1.4	5
95	Efficiency Analysis of Agricultural Market Advisory Services: A Nonlinear Mixed-Integer Programming Approach. <i>Manufacturing and Service Operations Management</i> , 2004, 6, 237-252.	3.7	5
96	Do Markets Correct for Smoothing in USDA Crop Production Forecasts? Evidence from Private Analysts and Futures Prices. <i>Applied Economic Perspectives and Policy</i> , 2017, 39, 559-583.	5.6	5
97	The market response to government crop news under different release regimes. <i>Journal of Commodity Markets</i> , 2020, 19, 100110.	2.1	5
98	Who Wins and Who Loses? Trader Returns and Risk Premiums in Agricultural Futures Markets. <i>Applied Economic Perspectives and Policy</i> , 2020, 42, 611-652.	5.6	5
99	Do Big Crops Get Bigger and Small Crops Get Smaller? Further Evidence on Smoothing in U.S. Department of Agriculture Forecasts. <i>Journal of Agricultural & Applied Economics</i> , 2013, 45, 95-107.	1.4	5
100	The Pricing Performance of Market Advisory Services in Corn and Soybeans over 1995-2004. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
101	Further Evidence on Soybean Marketing Strategies: The Role of Options. <i>Applied Economic Perspectives and Policy</i> , 1989, 11, 213-219.	5.6	4
102	Reaction of Wheat, Corn, and Soybean Futures Prices to USDA "Export Inspections" Reports. <i>Applied Economic Perspectives and Policy</i> , 1996, 18, 127-136.	5.6	4
103	The Farmdoc Project: This Is Still Your Father's Extension Program. <i>American Journal of Agricultural Economics</i> , 2004, 86, 772-777.	4.3	4
104	The 1995 Through 1998 Pricing Performance of Market Advisory Services for Wheat. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
105	Further Evidence on Soybean Marketing Strategies: The Role of Options. <i>North Central Journal of Agricultural Economics</i> , 1989, 11, 213.	0.3	3
106	Future price responses to USDA's Cold Storage report. <i>Agribusiness</i> , 1997, 13, 393-400.	3.4	3
107	Heterogeneity in the likelihood of market advisory service use by U.S. crop producers. <i>Agribusiness</i> , 2005, 21, 109-128.	3.4	3
108	U.S. Crop Farmers' Use of Market Advisory Services. <i>Journal of International Food and Agribusiness Marketing</i> , 2006, 18, 65-84.	2.1	3

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109	Should Farmers Follow the Recommendations of Market Advisory Services? A Hierarchical Bayesian Approach to Estimation of Expected Performance. <i>American Journal of Agricultural Economics</i> , 2010, 92, 622-637.	4.3	3
110	Is the corn futures market noisier? The impact of high frequency quoting. <i>Applied Economics</i> , 2020, 52, 2730-2750.	2.2	3
111	Sunshine vs. predatory trading effects in commodity futures markets: New evidence from index rebalancing. <i>Journal of Commodity Markets</i> , 2021, , 100195.	2.1	3
112	To batch or not to batch? The release of USDA crop reports. <i>Agricultural Economics (United Tj ETQq0 0 0 rgBT /Overlock 10 Jf 50 622 T</i>	3.9	3
113	Understanding USDA Corn and Soybean Production Forecasts: Methods, Performance and Market Impacts over 1970-2004. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
114	The Marketing Style of Advisory Services for Corn and Soybeans in 1995. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	2
115	The Marketing Performance of Illinois and Kansas Wheat Farmers. <i>Journal of Agricultural & Applied Economics</i> , 2009, 41, 177-191.	1.4	2
116	Hog Options: Contract Redesign and Market Efficiency. <i>Journal of Agricultural & Applied Economics</i> , 2010, 42, 773-790.	1.4	2
117	O excesso de confianãa dos produtores de milho no Brasil e o uso de contratos futuros. <i>Revista De Economia E Sociologia Rural</i> , 2011, 49, 369-390.	0.4	2
118	WRITING PAPERS IN ECONOMICS USING FAKE LATEX. <i>Journal of Economic Surveys</i> , 2019, 33, 1348-1356.	6.6	2
119	Trilogy for troubleshooting convergence: Manipulation, structural imbalance, and storage rates. <i>Journal of Commodity Markets</i> , 2020, 17, 100083.	2.1	2
120	Do Agricultural Market Advisory Services Beat the Market? Evidence from the Corn and Soybean Markets Over 1995-1998. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
121	Do Agricultural Market Advisory Services Beat the Market? Evidence from the Wheat Market Over 1995-1998. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	1
122	Preface to the Centennial Issue. <i>American Journal of Agricultural Economics</i> , 2010, 92, 297-299.	4.3	1
123	Could a variable ethanol blenderâ€™s tax credit work?. <i>Biofuels</i> , 2011, 2, 277-284.	2.4	1
124	New evidence on market response to public announcements in the presence of microstructure noise. <i>European Journal of Operational Research</i> , 2022, 298, 785-800.	5.7	1
125	Do Agricultural Market Advisory Services Beat the Market? Evidence from the Corn and Soybean Markets Over 1995-1997. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
126	Empirical Confidence Intervals for WASDE Forecasts of Corn, Soybean, and Wheat Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1

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127	The order flow cost of index rolling in commodity futures markets. Applied Economic Perspectives and Policy, 0, , .	5.6	1
128	Portfolios of Agricultural Market Advisory Services: How Much Diversification Is Enough?. Journal of Agricultural & Applied Economics, 2005, 37, 101-114.	1.4	0
129	2013 Fellow Scott H. Irwin. American Journal of Agricultural Economics, 2014, 96, xi.	4.3	0
130	Is the Supply Curve for Commodity Futures Contracts Upward Sloping?. SSRN Electronic Journal, 0, , .	0.4	0
131	The Impact of Situation and Outlook Information in Corn and Soybean Futures Markets: Evidence from WASDE Reports. Journal of Agricultural & Applied Economics, 2008, 40, 89-103.	1.4	0
132	To What Surprises Do Hog Futures Markets Respond?. Journal of Agricultural & Applied Economics, 2008, 40, 73-87.	1.4	0