

Recherche : Articles publiés dans des revues scientifiques

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2. **Power, G.J.** et J.C. Robinson (2013). "Commodity Futures Price Volatility, Convenience Yield and Economic Fundamentals" *Applied Economics Letters* 20(11): 1089-95.
3. Karali, B. et **G.J. Power** (2013). "Short- and Long-Run Determinants of Commodity Price Volatility," *American Journal of Agricultural Economics* 95 (3):724-738.
4. Thomsen, M., A. McKenzie et **G.J. Power** (2013). "Implied Skewness in Commodity Futures Contracts," *Agricultural Finance Review* 73(3): 526-538.
5. **Power, G.J.**, V. Salin et J. Park (2012). "Strategic Options associated with Cooperative Members' Equity," *Agricultural Finance Review* 72(1):48-67.
6. **Power, G.** et C. Turvey (2011). "What Explains Long Memory in Commodity Futures Price Volatility?," *Applied Economics* 43(11): 3395-404.
7. Woodard, J.D., N. Paulson, D. Vedenov et **G.J. Power** (2011). "Estimation Efficiency in the Modeling of Dependence Structures: An Application of Alternative Copulas to Insurance Rating," *Agricultural Economics* 42(S1): 101-12.
8. **Power, G.** et C. Turvey (2011). "Revealing the Impact of Index Traders on Commodity Futures Markets," *Applied Economics Letters* 18(7): 621-26.
9. Karali, B., **G. Power** et A. Ishdorj (2011). "Bayesian State-Space Estimation of Stochastic Volatility for Storable Commodities," *American Journal of Agricultural Economics*, 93(2): 434-40.
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11. **Power, G.** et C. Turvey (2010). "Long Memory in Commodity Futures Price Volatility: Wavelet-Based Evidence," *Physica A: Statistical Mechanics* 389(1): 79-90. (ScienceDirect "Top 25" entre Oct-2009 et Sep-2010.)
12. **Power, G.** et C. Turvey (2010). "U.S. Rural Land Value Bubbles," *Applied Economics Letters* 17(7): 649-56.
13. Welch, J.M., **G. Power** et V. Mkrtychyan (2010). "Forecasting the Texas Triangle Corn Basis: How Useful Are Economic Fundamentals?" *Journal of Agribusiness* 27(1-2): 49-64.
14. **Power, G.** et C. Turvey (2009). "On the Exit Option Value of a Forward Contract," *Journal of Futures Markets* 29(2): 179-96.
15. **Power, G.**, D. Vedenov et S.W. Hong (2009). "The Impact of the Average Crop Revenue Election (ACRE) Program on the Effectiveness of Crop Insurance," *Agricultural Finance Review* 69(3): 330-45.
16. Jin, Y., **G. Power**, et L. Elbakidze (2008). "The Effects of North American BSE Events on Live Cattle Futures Prices," *American Journal of Agricultural Economics* 90(5): 1279-86.
17. Vedenov, D. et **G. Power** (2008). "Risk-Reducing Effectiveness of Revenue vs. Yield Insurance in the Presence of Government Payments," *Journal of Agricultural & Applied Economics* 40(2): 443-59.

18. **Power, G.** (2008). "Futures Contracts and Food Prices: A Comment on: Pace, N., A. Seal et A. Costello (2008). 'Food Commodity Derivatives: A New Cause of Malnutrition?' " *The Lancet*, 372 (23 August 2008), p. 628.
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2. Kropp, J. et **G.J. Power** (2012). "Estimation of a Backward-Bending Investment Demand Function under Interest Rate Uncertainty`".
3. Eaves, J., J. Williams, et **G.J. Power** (2013). "Do Traders Strategically Time their Pledges during Real-World Walrasian Auctions?".
4. **Power, G.J.** , M. Burris, S. Vadali et D. Vedenov (2012). "Valuation of Strategic Options in Public-Private Partnerships,".