

Refereed Finance-Journal Publications of Dr. Jaime Cuevas Dermody

Jaime Cuevas Dermody and Eliezer Zeev Prisman. “Term Structure Multiplicity and Clientele in Markets with Transactions Costs and Taxes”. *Journal of Finance*,(1988), volume 43 issue 4, pages 893-911.

Jaime Cuevas Dermody and Eliezer Z. Prisman. “No Arbitrage and Valuation in Markets with Realistic Transaction Costs”. *Journal of Financial and Quantitative Analysis* (1993), Volume 28 Issue 1, pages 65-80

Jaime Cuevas Dermody and R. Tyrrell Rockafellar. “Cash Stream Valuation In the Face of Transaction Costs and Taxes”. *Mathematical Finance* (January 1991), Volume 1 Issue 1, pages: 31–54.

Jaime Cuevas Dermody and R. Tyrrell Rockafellar. “Mathematics of Debt Instruments Taxation” (May1994), *Financial Markets, Institutions & Instruments*, Volume 2 Number 3, pages 1-87.

Jaime Cuevas Dermody and R. Tyrrell Rockafellar. “Tax Basis and Nonlinearity in Cash Stream Valuation”. *Mathematical Finance* (April 1995), Volume 5 Issue 2, pages 97-119.