Robert J Hodrick

List of Publications by Year
in descending order

36 papers	15,656 citations	304368 22 h-index	476904 29 g-index
36 all docs	36 docs citations	36 times ranked	4873 citing authors

#	Article	IF	Citations
1	The International Commonality of Idiosyncratic Variances. SSRN Electronic Journal, 2018, , .	0.4	0
2	Estimating the risk-return trade-off with overlapping data inference. Journal of Banking and Finance, 2016, 67, 135-145.	1.4	24
3	Aggregate Idiosyncratic Volatility. Journal of Financial and Quantitative Analysis, 2012, 47, 1155-1185.	2.0	152
4	Aggregate Idiosyncratic Volatility. SSRN Electronic Journal, 2010, , .	0.4	21
5	High idiosyncratic volatility and low returns: International and further U.S. evidence. Journal of Financial Economics, 2009, 91, 1-23.	4.6	1,296
6	International Stock Return Comovements. Journal of Finance, 2009, 64, 2591-2626.	3.2	595
7	High Idiosyncratic Volatility and Low Returns: International and Further U.S. Evidence. SSRN Electronic Journal, 2008, , .	0.4	108
8	The Cross-Section of Volatility and Expected Returns. Journal of Finance, 2006, 61, 259-299.	3.2	3,539
9	Expectations Hypotheses Tests. SSRN Electronic Journal, 2001, , .	0.4	15
10	Expectations Hypotheses Tests. Journal of Finance, 2001, 56, 1357-1394.	3.2	204
11	Peso problem explanations for term structure anomalies. Journal of Monetary Economics, 2001, 48, 241-270.	1.8	185
12	Evaluating the specification errors of asset pricing models. Journal of Financial Economics, 2001, 62, 327-376.	4.6	176
13	An International Dynamic Asset Pricing Model. International Tax and Public Finance, 1999, 6, 597-620.	0.5	11
14	Handbook of Applied Econometrics. Volume I: Macroeconomics. , 1999, , 221-311.		0
15	An International Dynamic Asset Pricing Model. , 1999, , 121-150.		5
16	Postwar U.S. Business Cycles: An Empirical Investigation. Journal of Money, Credit and Banking, 1997, 29, 1.	0.9	4,308
17	The implications of first-order risk aversion for asset market risk premiums. Journal of Monetary Economics, 1997, 40, 3-39.	1.8	138
18	On biases in tests of the expectations hypothesis of the term structure of interest rates. Journal of Financial Economics, 1997, 44, 309-348.	4.6	311

#	Article	IF	Citations
19	On biases in the measurement of foreign exchange risk premiums. Journal of International Money and Finance, 1993, 12, 115-138.	1.3	219
20	Dividend Yields and Expected Stock Returns: Alternative Procedures for Inference and Measurement. Review of Financial Studies, 1992, 5, 357-386.	3.7	1,097
21	Characterizing Predictable Components in Excess Returns on Equity and Foreign Exchange Markets. Journal of Finance, 1992, 47, 467-509.	3.2	315
22	On Testing for Speculative Bubbles. Journal of Economic Perspectives, 1990, 4, 85-101.	2.7	242
23	Risk, uncertainty, and exchange rates. Journal of Monetary Economics, 1989, 23, 433-459.	1.8	191
24	U.S. International capital flows: Perspectives from rational maximizing models. Journal of Monetary Economics, 1989, 30, 231-288.	0.4	16
25	Foreign currency futures. Journal of International Economics, 1987, 22, 1-24.	1.4	71
26	The covariation of risk premiums and expected future spot exchange rates. Journal of International Money and Finance, 1986, 5, S5-S21.	1.3	164
27	Asset Price Volatility, Bubbles, and Process Switching. Journal of Finance, 1986, 41, 831-842.	3.2	69
28	An investigation of risk and return in forward foreign exchange. Journal of International Money and Finance, 1984, 3, 5-29.	1.3	268
29	Perfect Foresight, Financial Policies, and Exchange-Rate Dynamics. Canadian Journal of Economics, 1982, 15, 143.	0.6	16
30	On the effects of macroeconomic policy in a maximizing model of a small open economy. Journal of Macroeconomics, 1982, 4, 195-213.	0.7	23
31	International asset pricing with time-varying risk premia. Journal of International Economics, 1981, 11, 573-587.	1.4	81
32	Forward Exchange Rates as Optimal Predictors of Future Spot Rates: An Econometric Analysis. Journal of Political Economy, 1980, 88, 829-853.	3.3	1,791
33	Estimating the Risk-Return Trade-Off with Overlapping Data Inference. SSRN Electronic Journal, 0, , .	0.4	1
34	Measuring the Risk-Return Tradeoff with Time-Varying Conditional Covariances. SSRN Electronic Journal, 0, , .	0.4	0
35	Estimating the Conditional CAPM with Overlapping Data Inference. SSRN Electronic Journal, 0, , .	0.4	2
36	Do We Need Multi-Country Models to Explain Exchange Rate and Interest Rate Dynamics?. SSRN Electronic Journal, 0, , .	0.4	2