

# Serhiy Kozak

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10512487/publications.pdf>

Version: 2024-02-01

9  
papers

788  
citations

1684188

5  
h-index

1872680

6  
g-index

9  
all docs

9  
docs citations

9  
times ranked

194  
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamics of bond and stock returns. Journal of Monetary Economics, 2022, 126, 188-209.	3.4	10
2	Shrinking the cross-section. Journal of Financial Economics, 2020, 135, 271-292.	9.0	407
3	Factor Timing. Review of Financial Studies, 2020, 33, 1980-2018.	6.8	61
4	Why do discount rates vary?. Journal of Financial Economics, 2020, 137, 740-751.	9.0	14
5	Kernel Trick for the Cross Section. SSRN Electronic Journal, 2019, , .	0.4	7
6	Interpreting Factor Models. Journal of Finance, 2018, 73, 1183-1223.	5.1	270
7	Shrinking the Cross Section. SSRN Electronic Journal, 0, , .	0.4	1
8	Shrinking the Cross Section. SSRN Electronic Journal, 0, , .	0.4	3
9	Equity Term Structures without Dividend Strips Data. SSRN Electronic Journal, 0, , .	0.4	15