

# Tobias J Moskowitz

## List of Publications by Year in descending order

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Version: 2024-02-01

43  
papers

13,806  
citations

236833

25  
h-index

360920

35  
g-index

44  
all docs

44  
docs citations

44  
times ranked

4053  
citing authors

#	ARTICLE	IF	CITATIONS
1	Home Bias at Home: Local Equity Preference in Domestic Portfolios. <i>Journal of Finance</i> , 1999, 54, 2045-2073.	3.2	2,248
2	Value and Momentum Everywhere. <i>Journal of Finance</i> , 2013, 68, 929-985.	3.2	1,781
3	The Geography of Investment: Informed Trading and Asset Prices. <i>Journal of Political Economy</i> , 2001, 109, 811-841.	3.3	1,572
4	Do Industries Explain Momentum?. <i>Journal of Finance</i> , 1999, 54, 1249-1290.	3.2	1,407
5	Time series momentum. <i>Journal of Financial Economics</i> , 2012, 104, 228-250.	4.6	1,167
6	The Returns to Entrepreneurial Investment: A Private Equity Premium Puzzle?. <i>American Economic Review</i> , 2002, 92, 745-778.	4.0	885
7	Market Frictions, Price Delay, and the Cross-Section of Expected Returns. <i>Review of Financial Studies</i> , 2005, 18, 981-1020.	3.7	842
8	Momentum crashes. <i>Journal of Financial Economics</i> , 2016, 122, 221-247.	4.6	735
9	Predicting stock price movements from past returns: the role of consistency and tax-loss selling. <i>Journal of Financial Economics</i> , 2004, 71, 541-579.	4.6	379
10	Confronting Information Asymmetries: Evidence from Real Estate Markets. <i>Review of Financial Studies</i> , 2004, 17, 405-437.	3.7	239
11	Long-Run Stockholder Consumption Risk and Asset Returns. <i>Journal of Finance</i> , 2009, 64, 2427-2479.	3.2	237
12	Carry. <i>Journal of Financial Economics</i> , 2018, 127, 197-225.	4.6	236
13	Testing Agency Theory with Entrepreneur Effort and Wealth. <i>Journal of Finance</i> , 2005, 60, 539-576.	3.2	222
14	The Political Economy of Financial Regulation: Evidence from U.S. State Usury Laws in the 19th Century. <i>Journal of Finance</i> , 2010, 65, 1029-1073.	3.2	182
15	The role of shorting, firm size, and time on market anomalies. <i>Journal of Financial Economics</i> , 2013, 108, 275-301.	4.6	170
16	Decision Making Under the Gambler's Fallacy: Evidence from Asylum Judges, Loan Officers, and Baseball Umpires *. <i>Quarterly Journal of Economics</i> , 2016, 131, 1181-1242.	3.9	170
17	Bank Mergers and Crime: The Real and Social Effects of Credit Market Competition. <i>Journal of Finance</i> , 2006, 61, 495-538.	3.2	168
18	Size matters, if you control your junk. <i>Journal of Financial Economics</i> , 2018, 129, 479-509.	4.6	140

#	ARTICLE	IF	CITATIONS
19	Trading Costs of Asset Pricing Anomalies. SSRN Electronic Journal, 0, , .	0.4	122
20	An Analysis of Covariance Risk and Pricing Anomalies. Review of Financial Studies, 2003, 16, 417-457.	3.7	116
21	Do Liquidation Values Affect Financial Contracts? Evidence from Commercial Loan Contracts and Zoning Regulation*. Quarterly Journal of Economics, 2005, 120, 1121-1154.	3.9	88
22	Catastrophic Risk and Credit Markets. Journal of Finance, 2009, 64, 657-707.	3.2	83
23	Understanding momentum and reversal. Journal of Financial Economics, 2021, 140, 726-743.	4.6	80
24	Market Frictions, Price Delay, and the Cross-Section of Expected Returns. SSRN Electronic Journal, 2003, , .	0.4	78
25	Informal Financial Networks: Theory and Evidence. Review of Financial Studies, 2003, 16, 1007-1040.	3.7	76
26	Value and Momentum Everywhere. SSRN Electronic Journal, 0, , .	0.4	72
27	Momentum Crashes. SSRN Electronic Journal, 2013, , .	0.4	29
28	The Cross Section Of Expected Returns And Its Relation To Past Returns: New Evidence. SSRN Electronic Journal, 1999, , .	0.4	25
29	Factor Premia and Factor Timing: A Century of Evidence. SSRN Electronic Journal, 0, , .	0.4	23
30	Asset Pricing and Sports Betting. Journal of Finance, 2021, 76, 3153-3209.	3.2	20
31	Value and Momentum Everywhere. SSRN Electronic Journal, 0, , .	0.4	14
32	Asset Pricing and Sports Betting. SSRN Electronic Journal, 0, , .	0.4	13
33	Fact, Fiction and Momentum Investing. SSRN Electronic Journal, 2014, , .	0.4	12
34	Carry. SSRN Electronic Journal, 0, , .	0.4	11
35	Size Matters, If You Control Your Junk. SSRN Electronic Journal, 0, , .	0.4	10
36	The Cross-Section of Government Bond Returns. SSRN Electronic Journal, 2017, , .	0.4	8

#	ARTICLE	IF	CITATIONS
37	Fact, Fiction, and Value Investing. SSRN Electronic Journal, 2015, , .	0.4	7
38	Implementing Momentum: What Have We Learned?. SSRN Electronic Journal, 2017, , .	0.4	7
39	Fact, Fiction, and the Size Effect. SSRN Electronic Journal, 2018, , .	0.4	5
40	Carry. SSRN Electronic Journal, 2013, , .	0.4	4
41	Momentum Crashes. SSRN Electronic Journal, 2014, , .	0.4	2
42	Understanding Momentum and Reversals. SSRN Electronic Journal, 0, , .	0.4	1
43	Momentum Crashes. SSRN Electronic Journal, 0, , .	0.4	0