

# Tobias J Moskowitz

## List of Publications by Year in descending order

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Version: 2024-02-01

43  
papers

13,806  
citations

236612

25  
h-index

360668

35  
g-index

44  
all docs

44  
docs citations

44  
times ranked

4053  
citing authors

#	ARTICLE	IF	CITATIONS
1	Understanding momentum and reversal. Journal of Financial Economics, 2021, 140, 726-743.	4.6	80
2	Asset Pricing and Sports Betting. Journal of Finance, 2021, 76, 3153-3209.	3.2	20
3	Carry. Journal of Financial Economics, 2018, 127, 197-225.	4.6	236
4	Fact, Fiction, and the Size Effect. SSRN Electronic Journal, 2018, , .	0.4	5
5	Size matters, if you control your junk. Journal of Financial Economics, 2018, 129, 479-509.	4.6	140
6	Implementing Momentum: What Have We Learned?. SSRN Electronic Journal, 2017, , .	0.4	7
7	The Cross-Section of Government Bond Returns. SSRN Electronic Journal, 2017, , .	0.4	8
8	Momentum crashes. Journal of Financial Economics, 2016, 122, 221-247.	4.6	735
9	Decision Making Under the Gambler's Fallacy: Evidence from Asylum Judges, Loan Officers, and Baseball Umpires *. Quarterly Journal of Economics, 2016, 131, 1181-1242.	3.8	170
10	Fact, Fiction, and Value Investing. SSRN Electronic Journal, 2015, , .	0.4	7
11	Fact, Fiction and Momentum Investing. SSRN Electronic Journal, 2014, , .	0.4	12
12	Momentum Crashes. SSRN Electronic Journal, 2014, , .	0.4	2
13	The role of shorting, firm size, and time on market anomalies. Journal of Financial Economics, 2013, 108, 275-301.	4.6	170
14	Value and Momentum Everywhere. Journal of Finance, 2013, 68, 929-985.	3.2	1,781
15	Carry. SSRN Electronic Journal, 2013, , .	0.4	4
16	Momentum Crashes. SSRN Electronic Journal, 2013, , .	0.4	29
17	Time series momentum. Journal of Financial Economics, 2012, 104, 228-250.	4.6	1,167
18	The Political Economy of Financial Regulation: Evidence from U.S. State Usury Laws in the 19th Century. Journal of Finance, 2010, 65, 1029-1073.	3.2	182

#	ARTICLE	IF	CITATIONS
19	Catastrophic Risk and Credit Markets. Journal of Finance, 2009, 64, 657-707.	3.2	83
20	Long-Run Stockholder Consumption Risk and Asset Returns. Journal of Finance, 2009, 64, 2427-2479.	3.2	237
21	Bank Mergers and Crime: The Real and Social Effects of Credit Market Competition. Journal of Finance, 2006, 61, 495-538.	3.2	168
22	Testing Agency Theory with Entrepreneur Effort and Wealth. Journal of Finance, 2005, 60, 539-576.	3.2	222
23	Market Frictions, Price Delay, and the Cross-Section of Expected Returns. Review of Financial Studies, 2005, 18, 981-1020.	3.7	842
24	Do Liquidation Values Affect Financial Contracts? Evidence from Commercial Loan Contracts and Zoning Regulation*. Quarterly Journal of Economics, 2005, 120, 1121-1154.	3.8	88
25	Confronting Information Asymmetries: Evidence from Real Estate Markets. Review of Financial Studies, 2004, 17, 405-437.	3.7	239
26	Predicting stock price movements from past returns: the role of consistency and tax-loss selling. Journal of Financial Economics, 2004, 71, 541-579.	4.6	379
27	Informal Financial Networks: Theory and Evidence. Review of Financial Studies, 2003, 16, 1007-1040.	3.7	76
28	An Analysis of Covariance Risk and Pricing Anomalies. Review of Financial Studies, 2003, 16, 417-457.	3.7	116
29	Market Frictions, Price Delay, and the Cross-Section of Expected Returns. SSRN Electronic Journal, 2003, , .	0.4	78
30	The Returns to Entrepreneurial Investment: A Private Equity Premium Puzzle?. American Economic Review, 2002, 92, 745-778.	4.0	885
31	The Geography of Investment: Informed Trading and Asset Prices. Journal of Political Economy, 2001, 109, 811-841.	3.3	1,572
32	The Cross Section Of Expected Returns And Its Relation To Past Returns: New Evidence. SSRN Electronic Journal, 1999, , .	0.4	25
33	Do Industries Explain Momentum?. Journal of Finance, 1999, 54, 1249-1290.	3.2	1,407
34	Home Bias at Home: Local Equity Preference in Domestic Portfolios. Journal of Finance, 1999, 54, 2045-2073.	3.2	2,248
35	Value and Momentum Everywhere. SSRN Electronic Journal, 0, , .	0.4	72
36	Value and Momentum Everywhere. SSRN Electronic Journal, 0, , .	0.4	14

#	ARTICLE	IF	CITATIONS
37	Trading Costs of Asset Pricing Anomalies. SSRN Electronic Journal, 0, , .	0.4	122
38	Asset Pricing and Sports Betting. SSRN Electronic Journal, 0, , .	0.4	13
39	Size Matters, If You Control Your Junk. SSRN Electronic Journal, 0, , .	0.4	10
40	Factor Premia and Factor Timing: A Century of Evidence. SSRN Electronic Journal, 0, , .	0.4	23
41	Carry. SSRN Electronic Journal, 0, , .	0.4	11
42	Momentum Crashes. SSRN Electronic Journal, 0, , .	0.4	0
43	Understanding Momentum and Reversals. SSRN Electronic Journal, 0, , .	0.4	1