Ravi Bansal

List of Publications by Year
in descending order

41 papers	8,002 citations	236925 25 h-index	454955 30 g-index
50 all docs	50 docs citations	50 times ranked	1701 citing authors

#	Article	IF	Citations
1	Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles. Journal of Finance, 2004, 59, 1481-1509.	5.1	3,080
2	Consumption, Dividends, and the Cross Section of Equity Returns. Journal of Finance, 2005, 60, 1639-1672.	5.1	459
3	Term Structure of Interest Rates with Regime Shifts. Journal of Finance, 2002, 57, 1997-2043.	5.1	367
4	The forward premium puzzle: different tales from developed and emerging economies. Journal of International Economics, 2000, 51, 115-144.	3.0	360
5	A Long-Run Risks Explanation of Predictability Puzzles in Bond and Currency Markets. Review of Financial Studies, 2013, 26, 1-33.	6.8	349
6	An Empirical Evaluation of the Long-Run Risks Model for Asset Prices. Critical Finance Review, 2012, 1, 183-221.	0.9	340
7	Volatility, the Macroeconomy, and Asset Prices. Journal of Finance, 2014, 69, 2471-2511.	5.1	266
8	Interpretable asset markets?. European Economic Review, 2005, 49, 531-560.	2.3	232
9	An Exploration of the Forward Premium Puzzle in Currency Markets. Review of Financial Studies, 1997, 10, 369-403.	6.8	202
10	A Monetary Explanation of the Equity Premium, Term Premium, and Risk-Free Rate Puzzles. Journal of Political Economy, 1996, 104, 1135-1171.	4.5	189
11	No Arbitrage and Arbitrage Pricing: A New Approach. Journal of Finance, 1993, 48, 1231-1262.	5.1	168
12	Cointegration and Consumption Risks in Asset Returns. Review of Financial Studies, 2009, 22, 1343-1375.	6.8	144
13	A New Approach to International Arbitrage Pricing. Journal of Finance, 1993, 48, 1719-1747.	5.1	115
14	Rational Pessimism, Rational Exuberance, and Asset Pricing Models. Review of Economic Studies, 2007, 74, 1005-1033.	5.4	107
15	Nonparametric estimation of structural models for high-frequency currency market data. Journal of Econometrics, 1995, 66, 251-287.	6.5	105
16	Regime Shifts, Risk Premiums in the Term Structure, and the Business Cycle. Journal of Business and Economic Statistics, 2004, 22, 396-409.	2.9	100
17	Consumption, Dividends, and the Cross-Section of Equity Returns. SSRN Electronic Journal, 2001, , .	0.4	98
18	Long Run Risks, the Macroeconomy, and Asset Prices. American Economic Review, 2010, 100, 542-546.	8.5	96

#	Article	IF	Citations
19	GROWTH-OPTIMAL PORTFOLIO RESTRICTIONS ON ASSET PRICING MODELS. Macroeconomic Dynamics, 1997, 1, .	0.7	91
20	Risks for the long run: Estimation with time aggregation. Journal of Monetary Economics, 2016, 82, 52-69.	3.4	85
21	Market efficiency, asset returns, and the size of the risk premium in global equity markets. Journal of Econometrics, 2002, 109, 195-237.	6.5	78
22	Confidence Risk and Asset Prices. American Economic Review, 2010, 100, 537-541.	8.5	71
23	Learning and Asset-price Jumps. Review of Financial Studies, 2011, 24, 2738-2780.	6.8	62
24	The term structure of equity risk premia. Journal of Financial Economics, 2021, 142, 1209-1228.	9.0	46
25	Socially Responsible Investing in Good and Bad Times. Review of Financial Studies, 2022, 35, 2067-2099.	6.8	46
26	No Arbitrage and Arbitrage Pricing: A New Approach. Journal of Finance, 1993, 48, 1231.	5.1	35
27	A New Approach to International Arbitrage Pricing. Journal of Finance, 1993, 48, 1719.	5.1	27
28	Endogenous Liquidity Supply. SSRN Electronic Journal, 2010, , .	0.4	18
29	Cointegration and Long-Run Asset Allocation. Journal of Business and Economic Statistics, 2011, 29, 161-173.	2.9	18
30	Long-Run Risks and Risk Compensation in Equity Markets. , 2008, , 167-193.		18
31	The Asset Pricing-Macro Nexus and Return-Cash Flow Predictability. SSRN Electronic Journal, 0, , .	0.4	15
32	Expropriation Risk and Return in Global Equity Markets. SSRN Electronic Journal, 0, , .	0.4	12
33	Interpreting Risk Premia Across Size, Value, and Industry Portfolios. SSRN Electronic Journal, 0, , .	0.4	11
34	Learning and Asset-Price Jumps. SSRN Electronic Journal, 0, , .	0.4	11
35	Equity Capital: A Puzzle?. SSRN Electronic Journal, 0, , .	0.4	7
36	Regime-Shifts, Risk Premiums in the Term Structure, and the Business Cycle. SSRN Electronic Journal, 0, , .	0.4	3

#	Article	IF	Citations
37	Dynamic Trading Strategies and Portfolio Choice. SSRN Electronic Journal, 2004, , .	0.4	2
38	Long Run Risks and Equity Returns. SSRN Electronic Journal, 0, , .	0.4	2
39	Confidence Risk and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	2
40	Uncertainty-Induced Reallocations and the Macroeconomy. SSRN Electronic Journal, 2016, , .	0.4	1
41	Risk Preferences and the Macro Announcement Premium. SSRN Electronic Journal, 0, , .	0.4	0