

# Ravi Bansal

## List of Publications by Year in descending order

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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	Socially Responsible Investing in Good and Bad Times. <i>Review of Financial Studies</i> , 2022, 35, 2067-2099.	6.8	46
2	The term structure of equity risk premia. <i>Journal of Financial Economics</i> , 2021, 142, 1209-1228.	9.0	46
3	Uncertainty-Induced Reallocations and the Macroeconomy. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
4	Risks for the long run: Estimation with time aggregation. <i>Journal of Monetary Economics</i> , 2016, 82, 52-69.	3.4	85
5	Volatility, the Macroeconomy, and Asset Prices. <i>Journal of Finance</i> , 2014, 69, 2471-2511.	5.1	266
6	A Long-Run Risks Explanation of Predictability Puzzles in Bond and Currency Markets. <i>Review of Financial Studies</i> , 2013, 26, 1-33.	6.8	349
7	An Empirical Evaluation of the Long-Run Risks Model for Asset Prices. <i>Critical Finance Review</i> , 2012, 1, 183-221.	0.9	340
8	Cointegration and Long-Run Asset Allocation. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 161-173.	2.9	18
9	Learning and Asset-price Jumps. <i>Review of Financial Studies</i> , 2011, 24, 2738-2780.	6.8	62
10	Endogenous Liquidity Supply. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	18
11	Long Run Risks, the Macroeconomy, and Asset Prices. <i>American Economic Review</i> , 2010, 100, 542-546.	8.5	96
12	Confidence Risk and Asset Prices. <i>American Economic Review</i> , 2010, 100, 537-541.	8.5	71
13	Cointegration and Consumption Risks in Asset Returns. <i>Review of Financial Studies</i> , 2009, 22, 1343-1375.	6.8	144
14	Long-Run Risks and Risk Compensation in Equity Markets. , 2008, , 167-193.		18
15	Rational Pessimism, Rational Exuberance, and Asset Pricing Models. <i>Review of Economic Studies</i> , 2007, 74, 1005-1033.	5.4	107
16	Consumption, Dividends, and the Cross Section of Equity Returns. <i>Journal of Finance</i> , 2005, 60, 1639-1672.	5.1	459
17	Interpretable asset markets?. <i>European Economic Review</i> , 2005, 49, 531-560.	2.3	232
18	Dynamic Trading Strategies and Portfolio Choice. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	2

#	ARTICLE	IF	CITATIONS
19	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
20	Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles. Journal of Finance, 2004, 59, 1481-1509.	5.1	3,080
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	Term Structure of Interest Rates with Regime Shifts. Journal of Finance, 2002, 57, 1997-2043.	5.1	367
23	Consumption, Dividends, and the Cross-Section of Equity Returns. SSRN Electronic Journal, 2001, , .	0.4	98
24	The forward premium puzzle: different tales from developed and emerging economies. Journal of International Economics, 2000, 51, 115-144.	3.0	360
25	An Exploration of the Forward Premium Puzzle in Currency Markets. Review of Financial Studies, 1997, 10, 369-403.	6.8	202
26	GROWTH-OPTIMAL PORTFOLIO RESTRICTIONS ON ASSET PRICING MODELS. Macroeconomic Dynamics, 1997, 1, .	0.7	91
27	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
28	Nonparametric estimation of structural models for high-frequency currency market data. Journal of Econometrics, 1995, 66, 251-287.	6.5	105
29	A New Approach to International Arbitrage Pricing. Journal of Finance, 1993, 48, 1719-1747.	5.1	115
30	No Arbitrage and Arbitrage Pricing: A New Approach. Journal of Finance, 1993, 48, 1231-1262.	5.1	168
31	No Arbitrage and Arbitrage Pricing: A New Approach. Journal of Finance, 1993, 48, 1231.	5.1	35
32	A New Approach to International Arbitrage Pricing. Journal of Finance, 1993, 48, 1719.	5.1	27
33	The Asset Pricing-Macro Nexus and Return-Cash Flow Predictability. SSRN Electronic Journal, 0, , .	0.4	15
34	Expropriation Risk and Return in Global Equity Markets. SSRN Electronic Journal, 0, , .	0.4	12
35	Regime-Shifts, Risk Premiums in the Term Structure, and the Business Cycle. SSRN Electronic Journal, 0, , .	0.4	3
36	Interpreting Risk Premia Across Size, Value, and Industry Portfolios. SSRN Electronic Journal, 0, , .	0.4	11

#	ARTICLE	IF	CITATIONS
37	Long Run Risks and Equity Returns. SSRN Electronic Journal, 0, , .	0.4	2
38	Equity Capital: A Puzzle?. SSRN Electronic Journal, 0, , .	0.4	7
39	Learning and Asset-Price Jumps. SSRN Electronic Journal, 0, , .	0.4	11
40	Confidence Risk and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	2
41	Risk Preferences and the Macro Announcement Premium. SSRN Electronic Journal, 0, , .	0.4	0