

Dimitri Vayanos

List of Publications by Year in descending order

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Version: 2024-02-01

37
papers

6,139
citations

236925

25
h-index

454955

30
g-index

48
all docs

48
docs citations

48
times ranked

1732
citing authors

#	ARTICLE	IF	CITATIONS
1	Equilibrium and welfare in markets with financially constrained arbitrageurs. <i>Journal of Financial Economics</i> , 2002, 66, 361-407.	9.0	944
2	Limits of Arbitrage. <i>Annual Review of Financial Economics</i> , 2010, 2, 251-275.	4.7	398
3	Transaction Costs and Asset Prices: A Dynamic Equilibrium model. <i>Review of Financial Studies</i> , 1998, 11, 1-58.	6.8	358
4	Bond Supply and Excess Bond Returns. <i>Review of Financial Studies</i> , 2014, 27, 663-713.	6.8	322
5	Quantitative Easing and Unconventional Monetary Policy – an Introduction. <i>Economic Journal</i> , 2012, 122, F271-F288.	3.6	283
6	An Institutional Theory of Momentum and Reversal. <i>Review of Financial Studies</i> , 2013, 26, 1087-1145.	6.8	282
7	A Search-Based Theory of the On-the-Run Phenomenon. <i>Journal of Finance</i> , 2008, 63, 1361-1398.	5.1	279
8	The Gambler's and Hot-Hand Fallacies: Theory and Applications. <i>Review of Economic Studies</i> , 2010, 77, 730-778.	5.4	274
9	Price Pressure in the Government Bond Market. <i>American Economic Review</i> , 2010, 100, 585-590.	8.5	227
10	Search and endogenous concentration of liquidity in asset markets. <i>Journal of Economic Theory</i> , 2007, 136, 66-104.	1.1	195
11	Strategic Trading and Welfare in a Dynamic Market. <i>Review of Economic Studies</i> , 1999, 66, 219-254.	5.4	183
12	Equilibrium interest rate and liquidity premium with transaction costs. <i>Economic Theory</i> , 1999, 13, 509-539.	0.9	151
13	The Sovereign-Bank Diabolic Loop and ESBies. <i>American Economic Review</i> , 2016, 106, 508-512.	8.5	146
14	A Preferred-Habitat Model of the Term Structure of Interest Rates. <i>Econometrica</i> , 2021, 89, 77-112.	4.2	126
15	Strategic Trading in a Dynamic Noisy Market. <i>Journal of Finance</i> , 2001, 56, 131-171.	5.1	125
16	Liquidity and Asset Returns Under Asymmetric Information and Imperfect Competition. <i>Review of Financial Studies</i> , 2012, 25, 1339-1365.	6.8	123
17	Financial Markets Where Traders Neglect the Informational Content of Prices. <i>Journal of Finance</i> , 2019, 74, 371-399.	5.1	81
18	The Analytics of the Greek Crisis. <i>NBER Macroeconomics Annual</i> , 2017, 31, 1-81.	3.8	72

#	ARTICLE	IF	CITATIONS
19	Equilibrium and Welfare in Markets with Financially Constrained Arbitrageurs. SSRN Electronic Journal, 2001, , .	0.4	70
20	The Dynamics of Financially Constrained Arbitrage. Journal of Finance, 2018, 73, 1713-1750.	5.1	69
21	Market Liquidityâ€™Theory and Empirical Evidence. Handbook of the Economics of Finance, 2013, 2, 1289-1361.	3.1	67
22	ESBies: safety in the tranches. Economic Policy, 2017, 32, 175-219.	2.3	67
23	A Preferred-Habitat Model of the Term Structure of Interest Rates. SSRN Electronic Journal, 2009, , .	0.4	62
24	An Institutional Theory of Momentum and Reversal. SSRN Electronic Journal, 0, , .	0.4	61
25	A Search-Based Theory of the On-the-Run Phenomenon. SSRN Electronic Journal, 2006, , .	0.4	49
26	A MODEL OF FINANCIAL MARKET LIQUIDITY BASED ON INTERMEDIARY CAPITAL. Journal of the European Economic Association, 2010, 8, 456-466.	3.5	48
27	Bond Market Clienteles, the Yield Curve, and the Optimal Maturity Structure of Government Debt. Review of Financial Studies, 2013, 26, 1914-1961.	6.8	48
28	Strong-Form Efficiency with Monopolistic Insiders. Review of Financial Studies, 2008, 21, 2275-2306.	6.8	46
29	Liquidity Risk and the Dynamics of Arbitrage Capital. Journal of Finance, 2019, 74, 1139-1173.	5.1	43
30	Theories of Liquidity. Foundations and Trends in Finance, 2011, 6, 221-317.	3.3	23
31	A Model of Financial Market Liquidity Based on Intermediary Capital. SSRN Electronic Journal, 0, , .	0.4	6
32	Limits of Arbitrage: The State of the Theory. SSRN Electronic Journal, 0, , .	0.4	5
33	Introduction to financial economics. Journal of Economic Theory, 2014, 149, 1-14.	1.1	5
34	Liquidity and Asset Prices: A Unified Framework. SSRN Electronic Journal, 0, , .	0.4	4
35	Strong-Form Efficiency with Monopolistic Insiders. SSRN Electronic Journal, 0, , .	0.4	2
36	The Dynamics of Financially Constrained Arbitrage. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
37	Arbitrage and Its Limits. , 2018, , 45-47.		1