# Robert R Johnson

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/10957454/publications.pdf

Version: 2024-02-01

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|---|---|---|---|
| 39 papers | 1,560 citations | 471509 17 h-index | 377865 34 g-index |
| 39 all docs | 39 docs citations | 39 times ranked | 593 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Business conditions, monetary policy, and expected security returns. Journal of Financial Economics, 1996, 40, 213-237. | 9.0 | 315 |
| 2 | Efficient use of commodity futures in diversified portfolios. Journal of Futures Markets, 2000, 20, 489-506. | 1.8 | 141 |
| 3 | Discount rate changes and security returns in the U.S., 1962â€"1991. Journal of Banking and Finance, 1995, 19, 79-95. | 2.9 | 128 |
| 4 | Monetary environments and international stock returns. Journal of Banking and Finance, 1999, 23, 1357-1381. | 2.9 | 111 |
| 5 | Can Precious Metals Make Your Portfolio Shine?. Journal of Investing, 2009, 18, 75-86. | 0.2 | 100 |
| 6 | Tactical Asset Allocation and Commodity Futures. Journal of Portfolio Management, 2002, 28, 100-111. | 0.6 | 94 |
| 7 | Is Now the Time to Add Commodities to Your Portfolio?. Journal of Investing, 2010, 19, 10-19. | 0.2 | 80 |
| 8 | Presidential Politics, Stocks, Bonds, Bills, and Inflation. Journal of Portfolio Management, 1999, 26, 27-31. | 0.6 | 75 |
| 9 | The Association between Executive Stock Option Plan Changes and Managerial Decision Making. Financial Management, 1991, 20, 36. | 2.7 | 73 |
| 10 | New Evidence on Size and Price-to-Book Effects in Stock Returns. Financial Analysts Journal, 1997, 53, 34-42. | 3.0 | 68 |
| 11 | Emerging Markets: When Are They Worth It?. Financial Analysts Journal, 2002, 58, 86-95. | 3.0 | 60 |
| 12 | Sector Rotation and Monetary Conditions. Journal of Investing, 2008, 17, 34-46. | 0.2 | 39 |
| 13 | The Inconsistency of Small-Firm and Value Stock Premiums. Journal of Portfolio Management, 1998, 24, 27-36. | 0.6 | 36 |
| 14 | Is Fed Policy Still Relevant for Investors?. Financial Analysts Journal, 2005, 61, 70-79. | 3.0 | 36 |
| 15 | Monetary Conditions and International Investing. Financial Analysts Journal, 1999, 55, 38-48. | 3.0 | 27 |
| 16 | Federal Reserve Monetary Policy and Industry Stock Returns. Journal of Business Finance and Accounting, 1997, 24, 629-644. | 2.7 | 21 |
| 17 | Repurchase Announcements, Lies and False Signals. Journal of Business Ethics, 1997, 16, 1677-1685. | 6.0 | 20 |
| 18 | Don't Worry About the Election. Journal of Portfolio Management, 2004, 30, 101-109. | 0.6 | 19 |

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|---|---|---|---|
| 19 | The Presidential Term. Journal of Portfolio Management, 2008, 34, 135-142. | 0.6 | 15 |
| 20 | The Effectiveness of Asset Classes in Hedging Risk. Journal of Portfolio Management, 2012, 38, 40-55. | 0.6 | 13 |
| 21 | The reaction of foreign stock markets to U.S. discount rate changes. International Review of Economics and Finance, 1993, 2, 181-193. | 4.5 | 11 |
| 22 | Gridlockâ€™s Gone, Now What?. Financial Analysts Journal, 2006, 62, 21-28. | 3.0 | 11 |
| 23 | Monetary policy and fixed income returns. Quarterly Review of Economics and Finance, 2003, 43, 133-146. | 2.7 | 10 |
| 24 | Stocks, Bonds, Bills and Monetary Policy. Journal of Investing, 1998, 7, 30-36. | 0.2 | 9 |
| 25 | All Thatâ€™s Gold Does Not Glitter. Financial Analysts Journal, 2018, 74, 59-76. | 3.0 | 9 |
| 26 | Bond market volatility vs. Stock market volatility: The Swiss experience. Financial Markets and Portfolio Management, 2004, 18, 8-23. | 2.0 | 8 |
| 27 | Time Variation in the Benefits of Managed Futures. Journal of Alternative Investments, 2003, 5, 41-50. | 0.5 | 7 |
| 28 | Monetary policy and real estate returns. Journal of Economics and Finance, 2000, 24, 283-293. | 1.8 | 5 |
| 29 | International Diversification: <i>The Weighting is the Hardest Part</i>. Journal of Portfolio Management, 2015, 42, 53-62. | 0.6 | 5 |
| 30 | Mutual Fund Asset Allocation and Federal Reserve Monetary Policy. Journal of Investing, 2001, 10, 103-111. | 0.2 | 4 |
| 31 | Prime rate changes and returns to industries: Announcement period evidence. Quarterly Review of Economics and Finance, 1994, 34, 75-93. | 2.7 | 3 |
| 32 | The Diversification Benefits of Commodities and Real Estate in Alternative Monetary Conditions. Journal of Alternative Investments, 2001, 3, 53-61. | 0.5 | 3 |
| 33 | Funding conditions and insurance stock returns: Do insurance stocks really benefit from rising interest rate regimes?. Risk Management and Insurance Review, 2019, 22, 367-391. | 0.8 | 3 |
| 34 | What to expect when youâ€™re electing. Managerial Finance, 2015, 41, 1032-1045. | 1.2 | 1 |
| 35 | Equity Style and Federal Reserve Policy. Journal of Wealth Management, 2000, 2, 33-39. | 0.8 | 0 |
| 36 | Equity Industry Returns and Monetary Policy. Journal of Wealth Management, 2001, 3, 61-68. | 0.8 | 0 |

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|---|---|---|---|
| 37 | Time-varying risk and return characteristics of US and European bond markets: Implications for efficient portfolio allocation. Journal of Asset Management, 2007, 8, 337-350. | 1.5 | 0 |
| 38 | What to Expect When You're Electing. SSRN Electronic Journal, 2012, , . | 0.4 | 0 |
| 39 | How Large are the Benefits of Emerging Market Equities?. SSRN Electronic Journal, 0, , . | 0.4 | 0 |