Robert R Johnson

List of Publications by Year
in descending order

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	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
2	All Thatâ€™s Gold Does Not Glitter. Financial Analysts Journal, 2018, 74, 59-76.	3.0	9
3	What to expect when youâ€™re electing. Managerial Finance, 2015, 41, 1032-1045.	1.2	1
4	International Diversification: <i>The Weighting is the Hardest Part</i>. Journal of Portfolio Management, 2015, 42, 53-62.	0.6	5
5	The Effectiveness of Asset Classes in Hedging Risk. Journal of Portfolio Management, 2012, 38, 40-55.	0.6	13
6	What to Expect When You're Electing. SSRN Electronic Journal, 2012, , .	0.4	0
7	Is Now the Time to Add Commodities to Your Portfolio?. Journal of Investing, 2010, 19, 10-19.	0.2	80
8	Can Precious Metals Make Your Portfolio Shine?. Journal of Investing, 2009, 18, 75-86.	0.2	100
9	The Presidential Term. Journal of Portfolio Management, 2008, 34, 135-142.	0.6	15
10	Sector Rotation and Monetary Conditions. Journal of Investing, 2008, 17, 34-46.	0.2	39
11	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
12	Gridlockâ€™s Gone, Now What?. Financial Analysts Journal, 2006, 62, 21-28.	3.0	11
13	Is Fed Policy Still Relevant for Investors?. Financial Analysts Journal, 2005, 61, 70-79.	3.0	36
14	Don't Worry About the Election. Journal of Portfolio Management, 2004, 30, 101-109.	0.6	19
15	Bond market volatility vs. Stock market volatility: The Swiss experience. Financial Markets and Portfolio Management, 2004, 18, 8-23.	2.0	8
16	Monetary policy and fixed income returns. Quarterly Review of Economics and Finance, 2003, 43, 133-146.	2.7	10
17	Time Variation in the Benefits of Managed Futures. Journal of Alternative Investments, 2003, 5, 41-50.	0.5	7
18	Tactical Asset Allocation and Commodity Futures. Journal of Portfolio Management, 2002, 28, 100-111.	0.6	94

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19	Emerging Markets: When Are They Worth It?. Financial Analysts Journal, 2002, 58, 86-95.	3.0	60
20	The Diversification Benefits of Commodities and Real Estate in Alternative Monetary Conditions. Journal of Alternative Investments, 2001, 3, 53-61.	0.5	3
21	Mutual Fund Asset Allocation and Federal Reserve Monetary Policy. Journal of Investing, 2001, 10, 103-111.	0.2	4
22	Equity Industry Returns and Monetary Policy. Journal of Wealth Management, 2001, 3, 61-68.	0.8	0
23	Equity Style and Federal Reserve Policy. Journal of Wealth Management, 2000, 2, 33-39.	0.8	0
24	Efficient use of commodity futures in diversified portfolios. Journal of Futures Markets, 2000, 20, 489-506.	1.8	141
25	Monetary policy and real estate returns. Journal of Economics and Finance, 2000, 24, 283-293.	1.8	5
26	Monetary Conditions and International Investing. Financial Analysts Journal, 1999, 55, 38-48.	3.0	27
27	Presidential Politics, Stocks, Bonds, Bills, and Inflation. Journal of Portfolio Management, 1999, 26, 27-31.	0.6	75
28	Monetary environments and international stock returns. Journal of Banking and Finance, 1999, 23, 1357-1381.	2.9	111
29	The Inconsistency of Small-Firm and Value Stock Premiums. Journal of Portfolio Management, 1998, 24, 27-36.	0.6	36
30	Stocks, Bonds, Bills and Monetary Policy. Journal of Investing, 1998, 7, 30-36.	0.2	9
31	New Evidence on Size and Price-to-Book Effects in Stock Returns. Financial Analysts Journal, 1997, 53, 34-42.	3.0	68
32	Federal Reserve Monetary Policy and Industry Stock Returns. Journal of Business Finance and Accounting, 1997, 24, 629-644.	2.7	21
33	Repurchase Announcements, Lies and False Signals. Journal of Business Ethics, 1997, 16, 1677-1685.	6.0	20
34	Business conditions, monetary policy, and expected security returns. Journal of Financial Economics, 1996, 40, 213-237.	9.0	315
35	Discount rate changes and security returns in the U.S., 1962â€“1991. Journal of Banking and Finance, 1995, 19, 79-95.	2.9	128
36	Prime rate changes and returns to industries: Announcement period evidence. Quarterly Review of Economics and Finance, 1994, 34, 75-93.	2.7	3

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37	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
38	The Association between Executive Stock Option Plan Changes and Managerial Decision Making. Financial Management, 1991, 20, 36.	2.7	73
39	How Large are the Benefits of Emerging Market Equities?. SSRN Electronic Journal, 0, , .	0.4	0