Zhiguo He

List of Publications by Year
in descending order

47 papers	5,762 citations	257450 24 h-index	377865 34 g-index
60 all docs	60 docs citations	60 times ranked	1685 citing authors

#	Article	IF	Citations
1	Intermediary Asset Pricing. American Economic Review, 2013, 103, 732-770.	8.5	909
2	Blockchain Disruption and Smart Contracts. Review of Financial Studies, 2019, 32, 1754-1797.	6.8	578
3	Intermediary asset pricing: New evidence from many asset classes. Journal of Financial Economics, 2017, 126, 1-35.	9.0	490
4	Rollover Risk and Credit Risk. Journal of Finance, 2012, 67, 391-430.	5.1	418
5	Dynamic Debt Runs. Review of Financial Studies, 2012, 25, 1799-1843.	6.8	291
6	The financing of local government in China: Stimulus loan wanes and shadow banking waxes. Journal of Financial Economics, 2020, 137, 42-71.	9.0	254
7	Dynamic Agency and the <i>q</i> Theory of Investment. Journal of Finance, 2012, 67, 2295-2340.	5.1	233
8	A Theory of Debt Maturity: The Long and Short of Debt Overhang. Journal of Finance, 2014, 69, 719-762.	5.1	203
9	Endogenous Liquidity and Defaultable Bonds. Econometrica, 2014, 82, 1443-1508.	4.2	168
10	Decentralized Mining in Centralized Pools. Review of Financial Studies, 2021, 34, 1191-1235.	6.8	166
11	Balance Sheet Adjustments during the 2008 Crisis. IMF Economic Review, 2010, 58, 118-156.	3.5	129
12	Optimal Executive Compensation when Firm Size Follows Geometric Brownian Motion. Review of Financial Studies, 2009, 22, 859-892.	6.8	123
13	Treasury inconvenience yields during the COVID-19 crisis. Journal of Financial Economics, 2022, 143, 57-79.	9.0	114
14	Quantifying Liquidity and Default Risks of Corporate Bonds over the Business Cycle. Review of Financial Studies, 2018, 31, 852-897.	6.8	113
15	A model of dynamic compensation and capital structureâ˜†. Journal of Financial Economics, 2011, 100, 351-366.	9.0	96
16	A Model of Safe Asset Determination. American Economic Review, 2019, 109, 1230-1262.	8.5	96
17	Delegated asset management, investment mandates, and capital immobility. Journal of Financial Economics, 2013, 107, 239-258.	9.0	77
18	Information Acquisition in Rumorâ€Based Bank Runs. Journal of Finance, 2016, 71, 1113-1158.	5.1	69

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19	Dynamic Debt Maturity. Review of Financial Studies, 2016, 29, 2677-2736.	6.8	63
20	Leverage Dynamics without Commitment. Journal of Finance, 2021, 76, 1195-1250.	5.1	62
21	Dynamic Compensation Contracts with Private Savings. Review of Financial Studies, 2012, 25, 1494-1549.	6.8	60
22	Intermediary Asset Pricing and the Financial Crisis. Annual Review of Financial Economics, 2018, 10, 173-197.	4.7	58
23	Rollover Risk and Credit Risk. SSRN Electronic Journal, 0, , .	0.4	50
24	Optimal Long-Term Contracting with Learning. Review of Financial Studies, 2017, 30, 2006-2065.	6.8	47
25	What Makes US Government Bonds Safe Assets?. American Economic Review, 2016, 106, 519-523.	8.5	43
26	Uncertainty, Risk, and Incentives: Theory and Evidence. Management Science, 2014, 60, 206-226.	4.1	42
27	A Macroeconomic Framework for Quantifying Systemic Risk. American Economic Journal: Macroeconomics, 2019, 11, 1-37.	2.7	29
28	A Macroeconomic Framework for Quantifying Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	26
29	Debt Financing in Asset Markets. American Economic Review, 2012, 102, 88-94.	8.5	23
30	A Theory of Debt Maturity: The Long and Short of Debt Overhang. SSRN Electronic Journal, 0, , .	0.4	19
31	Commonality in Credit Spread Changes: Dealer Inventory and Intermediary Distress. Review of Financial Studies, 2022, 35, 4630-4673.	6.8	19
32	Decentralized Mining in Centralized Pools. SSRN Electronic Journal, 0, , .	0.4	16
33	Quantifying Liquidity and Default Risks of Corporate Bonds Over the Business Cycle. SSRN Electronic Journal, 2015, , .	0.4	12
34	The Financing of Local Government in China: Stimulus Loan Wanes and Shadow Banking Waxes. SSRN Electronic Journal, 0, , .	0.4	12
35	A Model of Dynamic Compensation and Capital Structure. SSRN Electronic Journal, 2010, , .	0.4	11
36	Intermediary Asset Pricing: New Evidence from Many Asset Classes. SSRN Electronic Journal, 0, , .	0.4	11

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37	Optimal Long-term Contracting with Learning. SSRN Electronic Journal, 0, , .	0.4	10
38	Pledgeability and Asset Prices: Evidence from the Chinese Corporate Bond Markets. SSRN Electronic Journal, 0, , .	0.4	9
39	The Financing of Local Government in China: Stimulus Loan Wanes and Shadow Banking Waxes. SSRN Electronic Journal, 0, , .	0.4	6
40	Dynamic Compensation Contracts with Private Savings. SSRN Electronic Journal, 2011, , .	0.4	5
41	Dynamic Debt Maturity. SSRN Electronic Journal, 0, , .	0.4	4
42	Introduction: Special Issue on China I. Review of Finance, 2022, 26, 445-447.	6.3	4
43	Leverage-Induced Fire Sales and Stock Market Crashes. SSRN Electronic Journal, 2017, , .	0.4	3
44	The Financing of Local Government in the People's Republic of China: Stimulus Loan Wanes and Shadow Banking Waxes. SSRN Electronic Journal, 2018, , .	0.4	2
45	Inefficient Investment Waves. SSRN Electronic Journal, 0, , .	0.4	2
46	Dealing With a Liquidity Crisis: Economic and Financial Policies in China During the Coronavirus Outbreak. , 2021, , 55-63.		1
47	Economic Effects of Lockdown in China. , 2021, , 3-10.		1