John Y Campbell

List of Publications by Year
in descending order

89 papers	41,872 citations	34076 52 h-index	82499 72 g-index
93 all docs	93 docs citations	93 times ranked	8914 citing authors

#	Article	IF	Citations
1	The Dividend-Price Ratio and Expectations of Future Dividends and Discount Factors. Review of Financial Studies, 1988, 1, 195-228.	3.7	3,455
2	Predicting Excess Stock Returns Out of Sample: Can Anything Beat the Historical Average?. Review of Financial Studies, 2008, 21, 1509-1531.	3.7	2,193
3	Stock returns and the term structure. Journal of Financial Economics, 1987, 18, 373-399.	4.6	1,883
4	Have Individual Stocks Become More Volatile? An Empirical Exploration of Idiosyncratic Risk. Journal of Finance, 2001, 56, 1-43.	3.2	1,872
5	Household Finance. Journal of Finance, 2006, 61, 1553-1604.	3.2	1,774
6	Cointegration and Tests of Present Value Models. Journal of Political Economy, 1987, 95, 1062-1088.	3.3	1,769
7	Stock Prices, Earnings, and Expected Dividends. Journal of Finance, 1988, 43, 661-676.	3.2	1,668
8	No news is good news. Journal of Financial Economics, 1992, 31, 281-318.	4.6	1,664
9	In Search of Distress Risk. Journal of Finance, 2008, 63, 2899-2939.	3.2	1,657
10	Understanding Risk and Return. Journal of Political Economy, 1996, 104, 298-345.	3.3	1,449
11	A Variance Decomposition for Stock Returns. Economic Journal, 1991, 101, 157.	1.9	1,405
12	Yield Spreads and Interest Rate Movements: A Bird's Eye View. Review of Economic Studies, 1991, 58, 495.	2.9	1,282
13	Bad Beta, Good Beta. American Economic Review, 2004, 94, 1249-1275.	4.0	1,052
14	Equity Volatility and Corporate Bond Yields. Journal of Finance, 2003, 58, 2321-2350.	3.2	969
15	Consumption and Portfolio Decisions when Expected Returns are Time Varying. Quarterly Journal of Economics, 1999, 114, 433-495.	3.9	872
16	Forced Sales and House Prices. American Economic Review, 2011, 101, 2108-2131.	4.0	689
17	Consumption, Income, and Interest Rates: Reinterpreting the Time Series Evidence. NBER Macroeconomics Annual, 1989, 4, 185-216.	2.5	599
18	Valuation Ratios and the Long-Run Stock Market Outlook. Journal of Portfolio Management, 1998, 24, 11-26.	0.3	596

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19	Household Risk Management and Optimal Mortgage Choice. Quarterly Journal of Economics, 2003, 118, 1449-1494.	3.9	558
20	Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots. NBER Macroeconomics Annual, 1991, 6, 141-201.	2.5	545
21	Who Should Buy Long-Term Bonds?. American Economic Review, 2001, 91, 99-127.	4.0	531
22	Measuring the Financial Sophistication of Households. American Economic Review, 2009, 99, 393-398.	4.0	495
23	Asset Pricing at the Millennium. Journal of Finance, 2000, 55, 1515-1567.	3.2	488
24	A multivariate model of strategic asset allocation. Journal of Financial Economics, 2003, 67, 41-80.	4.6	486
25	What Moves the Stock and Bond Markets? A Variance Decomposition for Longâ€Term Asset Returns. Journal of Finance, 1993, 48, 3-37.	3.2	464
26	Does Saving Anticipate Declining Labor Income? An Alternative Test of the Permanent Income Hypothesis. Econometrica, 1987, 55, 1249.	2.6	434
27	Smart Money, Noise Trading and Stock Price Behaviour. Review of Economic Studies, 1993, 60, 1.	2.9	407
28	Stock Prices, Earnings, and Expected Dividends. , 1988, 43, 661.		378
29	Inflation Illusion and Stock Prices. American Economic Review, 2004, 94, 19-23.	4.0	351
30	Consumer Financial Protection. Journal of Economic Perspectives, 2011, 25, 91-114.	2.7	331
31	Forward Rates and Future Policy: Interpreting the Term Structure of Interest Rates. Brookings Papers on Economic Activity, 1983, 1983, 173.	0.8	327
32	Predictable Stock Returns in the United States and Japan: A Study of Longâ€Term Capital Market Integration. Journal of Finance, 1992, 47, 43-69.	3.2	326
33	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. Review of Financial Studies, 2010, 23, 305-344.	3.7	314
34	Chapter 13 Consumption-based asset pricing. Handbook of the Economics of Finance, 2003, 1, 803-887.	3.1	290
35	Chapter 19 Asset prices, consumption, and the business cycle. Handbook of Macroeconomics, 1999, 1, 1231-1303.	1.5	283
36	A Model of Mortgage Default. Journal of Finance, 2015, 70, 1495-1554.	3.2	274

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37	Inspecting the mechanism: An analytical approach to the stochastic growth model. Journal of Monetary Economics, 1994, 33, 463-506.	1.8	263
38	In Search of Distress Risk. SSRN Electronic Journal, 0, , .	0.4	252
39	Some Lessons from the Yield Curve. Journal of Economic Perspectives, 1995, 9, 129-152.	2.7	237
40	The Term Structure of the Riskâ€“Return Trade-Off. Financial Analysts Journal, 2005, 61, 34-44.	1.2	228
41	An intertemporal CAPM with stochastic volatility. Journal of Financial Economics, 2018, 128, 207-233.	4.6	218
42	Mortgage Market Design*. Review of Finance, 2013, 17, 1-33.	3.2	209
43	Interpreting cointegrated models. Journal of Economic Dynamics and Control, 1988, 12, 505-522.	0.9	207
44	Viewpoint: Estimating the equity premium. Canadian Journal of Economics, 2008, 41, 1-21.	0.6	173
45	International Comparative Household Finance. Annual Review of Economics, 2016, 8, 111-144.	2.4	151
46	Where Do Betas Come From? Asset Price Dynamics and the Sources of Systematic Risk. Review of Financial Studies, 1993, 6, 567-592.	3.7	150
47	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. Critical Finance Review, 2017, 6, 263-301.	0.4	143
48	Sources of Inaction in Household Finance: Evidence from the Danish Mortgage Market. American Economic Review, 2020, 110, 3184-3230.	4.0	142
49	Inflation, real interest rates, and the bond market: A study of UK nominal and index-linked government bond prices. Journal of Monetary Economics, 1997, 39, 361-383.	1.8	140
50	Macroeconomic Drivers of Bond and Equity Risks. Journal of Political Economy, 2020, 128, 3148-3185.	3.3	126
51	The dollar and real interest rates. Journal of Monetary Economics, 1987, 27, 103-139.	0.4	121
52	Bad Beta, Good Beta. SSRN Electronic Journal, 2002, , .	0.4	121
53	Understanding Inflation-Indexed Bond Markets. Brookings Papers on Economic Activity, 2009, 2009, 79-120.	0.8	113
54	Why long horizons? A study of power against persistent alternatives. Journal of Empirical Finance, 2001, 8, 459-491.	0.9	108

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55	The term structure of euromarket interest rates. Journal of Monetary Economics, 1987, 19, 25-44.	1.8	90
56	Hard Times. Review of Asset Pricing Studies, 2013, 3, 95-132.	1.5	83
57	Is There a Corporate Debt Crisis?. Brookings Papers on Economic Activity, 1988, 1988, 83.	0.8	80
58	Stock Market Mean Reversion and the Optimal Equity Allocation of a Long-Lived Investor. Review of Finance, 2001, 5, 269-292.	3.2	68
59	Efficient Tests of Stock Return Predictability. SSRN Electronic Journal, 2002, , .	0.4	60
60	What Calls to ARMs? International Evidence on Interest Rates and the Choice of Adjustable-Rate Mortgages. Management Science, 2018, 64, 2275-2288.	2.4	52
61	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. SSRN Electronic Journal, 2005, , .	0.4	36
62	Fight or Flight? Portfolio Rebalancing by Individual Investors. SSRN Electronic Journal, 2007, , .	0.4	34
63	The dividend ratio model and small sample bias. Economics Letters, 1989, 29, 325-331.	0.9	33
64	The Regulation of Consumer Financial Products: An Introductory Essay with Four Case Studies. SSRN Electronic Journal, 0, , .	0.4	28
65	Structuring Mortgages for Macroeconomic Stability. Journal of Finance, 2021, 76, 2525-2576.	3.2	24
66	Empirical Asset Pricing: EugeneÂFama, Lars Peter Hansen, and Robert Shiller. Scandinavian Journal of Economics, 2014, 116, 593-634.	0.7	23
67	Monetary Policy Drivers of Bond and Equity Risks. SSRN Electronic Journal, 0, , .	0.4	18
68	Inattention and Inertia in Household Finance: Evidence from the Danish Mortgage Market. SSRN Electronic Journal, 0, , .	0.4	17
69	The Impact of Regulation on Mortgage Risk: Evidence from India. American Economic Journal: Economic Policy, 2015, 7, 71-102.	1.5	17
70	Predicting the Equity Premium Out of Sample: Can Anything Beat the Historical Average?. SSRN Electronic Journal, 2005, , .	0.4	14
71	Chapter 5. Valuation Ratios and the Long-run Stock Market Outlook: An Update. , 2005, , 173-201.		13
72	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. SSRN Electronic Journal, 0, , .	0.4	12

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73	An Intertemporal CAPM with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	12
74	Two Puzzles of Asset Pricing and Their Implications for Investors. American economist, The, 2003, 47, 48-74.	0.5	6
75	The Changing Role of Nominal Government Bonds in Asset Allocation. GENEVA Risk and Insurance Review, 2009, 34, 89-104.	0.4	5
76	AN INTERVIEW WITH ROBERT J. SHILLER. Macroeconomic Dynamics, 2004, 8, 649-683.	0.6	3
77	Hard Times. SSRN Electronic Journal, 0, , .	0.4	3
78	Do Stock Traders Learn from Experience? Evidence from an Emerging Market. SSRN Electronic Journal, 0, , .	0.4	3
79	What Calls to ARMs? International Evidence on Interest Rates and the Choice of Adjustable Rate Mortgages. SSRN Electronic Journal, 2013, , .	0.4	2
80	Empirical Asset Pricing: Eugene Fama, Lars Peter Hansen, and Robert Shiller. SSRN Electronic Journal, 0, , .	0.4	2
81	Aggregate investment, the stock market and the Q model: Robust results for six OECD countries. European Economic Review, 1991, 35, 826-830.	1.2	1
82	A multivariate model of strategic asset allocation. World Scientific Handbook in Financial Economics Series, 2013, , 809-848.	0.1	1
83	Predicting asset prices. Nature, 2013, 504, 97-97.	13.7	1
84	The Influence of Stephen A. Ross: <i>Reflections of an Empirical Finance Economist</i>. Journal of Portfolio Management, 2018, 44, 27-34.	0.3	1
85	Hard Times. SSRN Electronic Journal, 0, , .	0.4	1
86	Two Puzzles of Asset Pricing and Their Implications for Investors. , 2004, , 128-170.		0
87	Understanding Inflation-Indexed Bond Markets. SSRN Electronic Journal, 2009, , .	0.4	0
88	Restoring Rational Choice: The Challenge of Consumer Financial Regulation. SSRN Electronic Journal, 2016, , .	0.4	0
89	Accounting for Stock Price Movements. , 1995, , 176-185.		0