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	Structuring Mortgages for Macroeconomic Stability. Journal of Finance, 2021, 76, 2525-2576.	3.2	24
2	Macroeconomic Drivers of Bond and Equity Risks. Journal of Political Economy, 2020, 128, 3148-3185.	3.3	126
3	Sources of Inaction in Household Finance: Evidence from the Danish Mortgage Market. American Economic Review, 2020, 110, 3184-3230.	4.0	142
4	An intertemporal CAPM with stochastic volatility. Journal of Financial Economics, 2018, 128, 207-233.	4.6	218
5	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
6	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
7	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. Critical Finance Review, 2017, 6, 263-301.	0.4	143
8	Restoring Rational Choice: The Challenge of Consumer Financial Regulation. SSRN Electronic Journal, 2016, , .	0.4	0
9	International Comparative Household Finance. Annual Review of Economics, 2016, 8, 111-144.	2.4	151
10	The Impact of Regulation on Mortgage Risk: Evidence from India. American Economic Journal: Economic Policy, 2015, 7, 71-102.	1.5	17
11	A Model of Mortgage Default. Journal of Finance, 2015, 70, 1495-1554.	3.2	274
12	Empirical Asset Pricing: EugeneÂFama, Lars Peter Hansen, and Robert Shiller. Scandinavian Journal of Economics, 2014, 116, 593-634.	0.7	23
13	A multivariate model of strategic asset allocation. World Scientific Handbook in Financial Economics Series, 2013, , 809-848.	0.1	1
14	Predicting asset prices. Nature, 2013, 504, 97-97.	13.7	1
15	Mortgage Market Design*. Review of Finance, 2013, 17, 1-33.	3.2	209
16	Hard Times. Review of Asset Pricing Studies, 2013, 3, 95-132.	1.5	83
17	What Calls to ARMs? International Evidence on Interest Rates and the Choice of Adjustable Rate Mortgages. SSRN Electronic Journal, 2013, , .	0.4	2
18	Consumer Financial Protection. Journal of Economic Perspectives, 2011, 25, 91-114.	2.7	331

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19	Forced Sales and House Prices. American Economic Review, 2011, 101, 2108-2131.	4.0	689
20	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. Review of Financial Studies, 2010, 23, 305-344.	3.7	314
21	Understanding Inflation-Indexed Bond Markets. Brookings Papers on Economic Activity, 2009, 2009, 79-120.	0.8	113
22	Understanding Inflation-Indexed Bond Markets. SSRN Electronic Journal, 2009, , .	0.4	0
23	Measuring the Financial Sophistication of Households. American Economic Review, 2009, 99, 393-398.	4.0	495
24	The Changing Role of Nominal Government Bonds in Asset Allocation. GENEVA Risk and Insurance Review, 2009, 34, 89-104.	0.4	5
25	Viewpoint: Estimating the equity premium. Canadian Journal of Economics, 2008, 41, 1-21.	0.6	173
26	In Search of Distress Risk. Journal of Finance, 2008, 63, 2899-2939.	3.2	1,657
27	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
28	Fight or Flight? Portfolio Rebalancing by Individual Investors. SSRN Electronic Journal, 2007, , .	0.4	34
29	Household Finance. Journal of Finance, 2006, 61, 1553-1604.	3.2	1,774
30	The Term Structure of the Riskâ€"Return Trade-Off. Financial Analysts Journal, 2005, 61, 34-44.	1.2	228
31	Predicting the Equity Premium Out of Sample: Can Anything Beat the Historical Average?. SSRN Electronic Journal, 2005, , .	0.4	14
32	Chapter 5. Valuation Ratios and the Long-run Stock Market Outlook: An Update. , 2005, , 173-201.		13
33	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. SSRN Electronic Journal, 2005, , .	0.4	36
34	AN INTERVIEW WITH ROBERT J. SHILLER. Macroeconomic Dynamics, 2004, 8, 649-683.	0.6	3
35	Two Puzzles of Asset Pricing and Their Implications for Investors. , 2004, , 128-170.		0
36	Bad Beta, Good Beta. American Economic Review, 2004, 94, 1249-1275.	4.0	1,052

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37	Inflation Illusion and Stock Prices. American Economic Review, 2004, 94, 19-23.	4.0	351
38	A multivariate model of strategic asset allocation. Journal of Financial Economics, 2003, 67, 41-80.	4.6	486
39	Equity Volatility and Corporate Bond Yields. Journal of Finance, 2003, 58, 2321-2350.	3.2	969
40	Chapter 13 Consumption-based asset pricing. Handbook of the Economics of Finance, 2003, 1, 803-887.	3.1	290
41	Household Risk Management and Optimal Mortgage Choice. Quarterly Journal of Economics, 2003, 118, 1449-1494.	3.9	558
42	Two Puzzles of Asset Pricing and Their Implications for Investors. American economist, The, 2003, 47, 48-74.	0.5	6
43	Efficient Tests of Stock Return Predictability. SSRN Electronic Journal, 2002, , .	0.4	60
44	Bad Beta, Good Beta. SSRN Electronic Journal, 2002, , .	0.4	121
45	Why long horizons? A study of power against persistent alternatives. Journal of Empirical Finance, 2001, 8, 459-491.	0.9	108
46	Have Individual Stocks Become More Volatile? An Empirical Exploration of Idiosyncratic Risk. Journal of Finance, 2001, 56, 1-43.	3.2	1,872
47	Stock Market Mean Reversion and the Optimal Equity Allocation of a Long-Lived Investor. Review of Finance, 2001, 5, 269-292.	3.2	68
48	Who Should Buy Long-Term Bonds?. American Economic Review, 2001, 91, 99-127.	4.0	531
49	Asset Pricing at the Millennium. Journal of Finance, 2000, 55, 1515-1567.	3.2	488
50	Chapter 19 Asset prices, consumption, and the business cycle. Handbook of Macroeconomics, 1999, 1, 1231-1303.	1.5	283
51	Consumption and Portfolio Decisions when Expected Returns are Time Varying. Quarterly Journal of Economics, 1999, 114, 433-495.	3.9	872
52	Valuation Ratios and the Long-Run Stock Market Outlook. Journal of Portfolio Management, 1998, 24, 11-26.	0.3	596
53	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
54	Understanding Risk and Return. Journal of Political Economy, 1996, 104, 298-345.	3.3	1,449

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55	Some Lessons from the Yield Curve. Journal of Economic Perspectives, 1995, 9, 129-152.	2.7	237
56	Accounting for Stock Price Movements. , 1995, , 176-185.		0
57	Inspecting the mechanism: An analytical approach to the stochastic growth model. Journal of Monetary Economics, 1994, 33, 463-506.	1.8	263
58	Smart Money, Noise Trading and Stock Price Behaviour. Review of Economic Studies, 1993, 60, 1.	2.9	407
59	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
60	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
61	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
62	No news is good news. Journal of Financial Economics, 1992, 31, 281-318.	4.6	1,664
63	Yield Spreads and Interest Rate Movements: A Bird's Eye View. Review of Economic Studies, 1991, 58, 495.	2.9	1,282
64	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
65	A Variance Decomposition for Stock Returns. Economic Journal, 1991, 101, 157.	1.9	1,405
66	Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots. NBER Macroeconomics Annual, 1991, 6, 141-201.	2.5	545
67	The dividend ratio model and small sample bias. Economics Letters, 1989, 29, 325-331.	0.9	33
68	Consumption, Income, and Interest Rates: Reinterpreting the Time Series Evidence. NBER Macroeconomics Annual, 1989, 4, 185-216.	2.5	599
69	Interpreting cointegrated models. Journal of Economic Dynamics and Control, 1988, 12, 505-522.	0.9	207
70	The Dividend-Price Ratio and Expectations of Future Dividends and Discount Factors. Review of Financial Studies, 1988, 1, 195-228.	3.7	3,455
71	Stock Prices, Earnings, and Expected Dividends. Journal of Finance, 1988, 43, 661-676.	3.2	1,668
72	Is There a Corporate Debt Crisis?. Brookings Papers on Economic Activity, 1988, 1988, 83.	0.8	80

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73	Stock Prices, Earnings, and Expected Dividends. , 1988, 43, 661.		378
74	Cointegration and Tests of Present Value Models. Journal of Political Economy, 1987, 95, 1062-1088.	3.3	1,769
75	Does Saving Anticipate Declining Labor Income? An Alternative Test of the Permanent Income Hypothesis. Econometrica, 1987, 55, 1249.	2.6	434
76	Stock returns and the term structure. Journal of Financial Economics, 1987, 18, 373-399.	4.6	1,883
77	The dollar and real interest rates. Journal of Monetary Economics, 1987, 27, 103-139.	0.4	121
78	The term structure of euromarket interest rates. Journal of Monetary Economics, 1987, 19, 25-44.	1.8	90
79	Forward Rates and Future Policy: Interpreting the Term Structure of Interest Rates. Brookings Papers on Economic Activity, 1983, 1983, 173.	0.8	327
80	In Search of Distress Risk. SSRN Electronic Journal, 0, , .	0.4	252
81	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. SSRN Electronic Journal, 0, , .	0.4	12
82	The Regulation of Consumer Financial Products: An Introductory Essay with Four Case Studies. SSRN Electronic Journal, 0, , .	0.4	28
83	An Intertemporal CAPM with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	12
84	Monetary Policy Drivers of Bond and Equity Risks. SSRN Electronic Journal, 0, , .	0.4	18
85	Empirical Asset Pricing: Eugene Fama, Lars Peter Hansen, and Robert Shiller. SSRN Electronic Journal, 0, , .	0.4	2
86	Inattention and Inertia in Household Finance: Evidence from the Danish Mortgage Market. SSRN Electronic Journal, 0, , .	0.4	17
87	Hard Times. SSRN Electronic Journal, 0, , .	0.4	3
88	Do Stock Traders Learn from Experience? Evidence from an Emerging Market. SSRN Electronic Journal, 0, , .	0.4	3
89	Hard Times. SSRN Electronic Journal, 0, , .	0.4	1