

# Pietro Veronesi

## List of Publications by Year in descending order

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41  
papers

8,331  
citations

361413

20  
h-index

477307

29  
g-index

77  
all docs

77  
docs citations

77  
times ranked

2740  
citing authors

#	ARTICLE	IF	CITATIONS
1	Political uncertainty and risk premia. Journal of Financial Economics, 2013, 110, 520-545.	9.0	1,475
2	Uncertainty about Government Policy and Stock Prices. Journal of Finance, 2012, 67, 1219-1264.	5.1	1,414
3	Stock Market Overreactions to Bad News in Good Times: A Rational Expectations Equilibrium Model. Review of Financial Studies, 1999, 12, 975-1007.	6.8	862
4	Understanding Predictability. Journal of Political Economy, 2004, 112, 1-47.	4.5	541
5	The Price of Political Uncertainty: Theory and Evidence from the Option Market. Journal of Finance, 2016, 71, 2417-2480.	5.1	495
6	Labor Income and Predictable Stock Returns. Review of Financial Studies, 2006, 19, 1-44.	6.8	474
7	Technological Revolutions and Stock Prices. American Economic Review, 2009, 99, 1451-1483.	8.5	394
8	Rational IPO Waves. Journal of Finance, 2005, 60, 1713-1757.	5.1	356
9	How Does Information Quality Affect Stock Returns?. Journal of Finance, 2000, 55, 807-837.	5.1	320
10	Learning in Financial Markets. Annual Review of Financial Economics, 2009, 1, 361-381.	4.7	300
11	What Ties Return Volatilities to Price Valuations and Fundamentals?. Journal of Political Economy, 2013, 121, 682-746.	4.5	209
12	Habit formation, the cross section of stock returns and the cash-flow risk puzzle. Journal of Financial Economics, 2010, 98, 385-413.	9.0	156
13	Entrepreneurial Learning, the IPO Decision, and the Post-IPO Drop in Firm Profitability. Review of Financial Studies, 2009, 22, 3005-3046.	6.8	153
14	Information Acquisition in Financial Markets. Review of Economic Studies, 2000, 67, 79-90.	5.4	142
15	Rational panics and stock market crashes. Journal of Economic Theory, 2003, 110, 234-263.	1.1	137
16	The Peso problem hypothesis and stock market returns. Journal of Economic Dynamics and Control, 2004, 28, 707-725.	1.6	91
17	Political Cycles and Stock Returns. Journal of Political Economy, 2020, 128, 4011-4045.	4.5	75
18	Labor Income And Predictable Stock Returns. SSRN Electronic Journal, 2000, , .	0.4	73

#	ARTICLE	IF	CITATIONS
19	Option-Based Credit Spreads. <i>American Economic Review</i> , 2018, 108, 454-488.	8.5	73
20	Rational IPO Waves. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	68
21	Was There a Nasdaq Bubble in the Late 1990s?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	47
22	Investors' and Central Bank's Uncertainty Embedded in Index Options. <i>Review of Financial Studies</i> , 2014, 27, 1661-1716.	6.8	37
23	Inflation and Earnings Uncertainty and Volatility Forecasts: A Structural Form Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	27
24	What Ties Return Volatilities to Price Valuations and Fundamentals?. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	26
25	The Price of Political Uncertainty: Theory and Evidence from the Option Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
26	Income inequality and asset prices under redistributive taxation. <i>Journal of Monetary Economics</i> , 2016, 81, 1-20.	3.4	18
27	Habits and Leverage. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
28	Leverage. <i>Journal of Financial Economics</i> , 2022, 145, 362-386.	9.0	8
29	Inequality Aversion, Populism, and the Backlash Against Globalization. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	6
30	Stock Prices and IPO Waves. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	5
31	Discussion of "Sidelined Investors, Trading-Generated News, and Security Returns". <i>Review of Financial Studies</i> , 2002, 15, 649-654.	6.8	3
32	Investors' and Central Bank's Uncertainty Measures Embedded in Index Options. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
33	Habits and Leverage. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
34	Political Uncertainty and Risk Premia. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	2
35	The Price of Political Uncertainty: Theory and Evidence from the Option Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
36	Uncertainty and Valuations: A Comment. <i>Critical Finance Review</i> , 2016, 5, 129-134.	0.9	2

#	ARTICLE	IF	CITATIONS
37	Heterogeneous Households Under Uncertainty. SSRN Electronic Journal, 0, , .	0.4	1
38	Entrepreneurial Learning, the Ipo Decision, and the Post-Ipo Drop in Firm Profitability. SSRN Electronic Journal, 2007, , .	0.4	0
39	Income Inequality and Asset Prices Under Redistributive Taxation. SSRN Electronic Journal, 0, , .	0.4	0
40	Political Cycles and Stock Returns. SSRN Electronic Journal, 2017, , .	0.4	0
41	Heterogeneous Households under Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0