

Lubos Pastor

List of Publications by Year in descending order

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Version: 2024-02-01

52
papers

13,895
citations

257357

24
h-index

345118

36
g-index

65
all docs

65
docs citations

65
times ranked

4075
citing authors

#	ARTICLE	IF	CITATIONS
1	Inequality Aversion, Populism, and the Backlash against Globalization. <i>Journal of Finance</i> , 2021, 76, 2857-2906.	3.2	31
2	Sustainable investing in equilibrium. <i>Journal of Financial Economics</i> , 2021, 142, 550-571.	4.6	690
3	Fund tradeoffs. <i>Journal of Financial Economics</i> , 2020, 138, 614-634.	4.6	77
4	Mutual Fund Performance and Flows during the COVID-19 Crisis. <i>Review of Asset Pricing Studies</i> , 2020, 10, 791-833.	1.5	174
5	Political Cycles and Stock Returns. <i>Journal of Political Economy</i> , 2020, 128, 4011-4045.	3.3	75
6	Liquidity Risk After 20 Years. <i>Critical Finance Review</i> , 2019, 8, 277-299.	0.4	13
7	Inequality Aversion, Populism, and the Backlash Against Globalization. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	6
8	Do Funds Make More When They Trade More?. <i>Journal of Finance</i> , 2017, 72, 1483-1528.	3.2	147
9	Political Cycles and Stock Returns. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
10	Uncertainty and Valuations: A Comment. <i>Critical Finance Review</i> , 2016, 5, 129-134.	0.4	2
11	The Price of Political Uncertainty: Theory and Evidence from the Option Market. <i>Journal of Finance</i> , 2016, 71, 2417-2480.	3.2	495
12	Scale and skill in active management. <i>Journal of Financial Economics</i> , 2015, 116, 23-45.	4.6	433
13	Scale and Skill in Active Management. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	5
14	Political uncertainty and risk premia. <i>Journal of Financial Economics</i> , 2013, 110, 520-545.	4.6	1,475
15	On the Size of the Active Management Industry. <i>Journal of Political Economy</i> , 2012, 120, 740-781.	3.3	218
16	Are Stocks Really Less Volatile in the Long Run?. <i>Journal of Finance</i> , 2012, 67, 431-478.	3.2	174
17	Are Stocks Really Less Volatile in the Long Run?. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	34
18	Learning in Financial Markets. <i>Annual Review of Financial Economics</i> , 2009, 1, 361-381.	2.5	300

#	ARTICLE	IF	CITATIONS
19	Entrepreneurial Learning, the IPO Decision, and the Post-IPO Drop in Firm Profitability. <i>Review of Financial Studies</i> , 2009, 22, 3005-3046.	3.7	153
20	Predictive Systems: Living with Imperfect Predictors. <i>Journal of Finance</i> , 2009, 64, 1583-1628.	3.2	245
21	Technological Revolutions and Stock Prices. <i>American Economic Review</i> , 2009, 99, 1451-1483.	4.0	394
22	Estimating the Intertemporal Risk-Return Tradeoff Using the Implied Cost of Capital. <i>Journal of Finance</i> , 2008, 63, 2859-2897.	3.2	470
23	Entrepreneurial Learning, the Ipo Decision, and the Post-Ipo Drop in Firm Profitability. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	0
24	Estimating the Intertemporal Risk-Return Tradeoff Using the Implied Cost of Capital. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	57
25	Judging Fund Managers by the Company They Keep. <i>Journal of Finance</i> , 2005, 60, 1057-1096.	3.2	248
26	Rational IPO Waves. <i>Journal of Finance</i> , 2005, 60, 1713-1757.	3.2	356
27	Rational IPO Waves. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	68
28	Stock Valuation and Learning about Profitability. <i>Journal of Finance</i> , 2003, 58, 1749-1789.	3.2	781
29	Liquidity Risk and Expected Stock Returns. <i>Journal of Political Economy</i> , 2003, 111, 642-685.	3.3	4,455
30	Stock Prices and IPO Waves. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	5
31	Judging Fund Managers by the Company They Keep. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	42
32	Mutual fund performance and seemingly unrelated assets. <i>Journal of Financial Economics</i> , 2002, 63, 315-349.	4.6	381
33	Investing in equity mutual funds. <i>Journal of Financial Economics</i> , 2002, 63, 351-380.	4.6	288
34	Investing In Equity Mutual Funds. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	30
35	Portfolio Selection and Asset Pricing Models. <i>Journal of Finance</i> , 2000, 55, 179-223.	3.2	433
36	Comparing asset pricing models: an investment perspective. <i>Journal of Financial Economics</i> , 2000, 56, 335-381.	4.6	406

#	ARTICLE	IF	CITATIONS
37	Asset Pricing Models: Implications for Expected Returns and Portfolio Selection. Review of Financial Studies, 2000, 13, 883-916.	3.7	201
38	Costs of Equity Capital and Model Mispricing. Journal of Finance, 1999, 54, 67-121.	3.2	175
39	Predictive Systems: Living with Imperfect Predictors. SSRN Electronic Journal, 0, , .	0.4	37
40	The Price of Political Uncertainty: Theory and Evidence from the Option Market. SSRN Electronic Journal, 0, , .	0.4	19
41	Scale and Skill in Active Management. SSRN Electronic Journal, 0, , .	0.4	40
42	The Price of Political Uncertainty: Theory and Evidence from the Option Market. SSRN Electronic Journal, 0, , .	0.4	2
43	Do Funds Make More When They Trade More?. SSRN Electronic Journal, 0, , .	0.4	1
44	Income Inequality and Asset Prices Under Redistributive Taxation. SSRN Electronic Journal, 0, , .	0.4	0
45	Portfolio Liquidity and Diversification: Theory and Evidence. SSRN Electronic Journal, 0, , .	0.4	3
46	The Capital Markets Union: Key Challenges. SSRN Electronic Journal, 0, , .	0.4	1
47	Liquidity Risk After 20 Years. SSRN Electronic Journal, 0, , .	0.4	2
48	On the Size of the Active Management Industry. SSRN Electronic Journal, 0, , .	0.4	2
49	Evaluating and Investing in Equity Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	0
50	Are Stocks Really Less Volatile in the Long Run?. SSRN Electronic Journal, 0, , .	0.4	6
51	On the Size of the Active Management Industry. SSRN Electronic Journal, 0, , .	0.4	21
52	Sustainable Investing in Equilibrium. SSRN Electronic Journal, 0, , .	0.4	3