Yuliy Sannikov

List of Publications by Year
in descending order

20 papers	3,223 citations	840776 11 h-index	1058476 14 g-index
23 all docs	23 docs citations	23 times ranked	1075 citing authors

#	Article	IF	Citations
1	A Macroeconomic Model with a Financial Sector. American Economic Review, 2014, 104, 379-421.	8.5	1,329
2	A Continuous-Time Version of the Principalâ€"Agent Problem. Review of Economic Studies, 2008, 75, 957-984.	5.4	508
3	Optimal Security Design and Dynamic Capital Structure in a Continuous-Time Agency Model. Journal of Finance, 2006, 61, 2681-2724.	5.1	461
4	Dynamic CEO Compensation. Journal of Finance, 2012, 67, 1603-1647.	5.1	189
5	A Macroeconomic Model with a Financial Sector. SSRN Electronic Journal, 0, , .	0.4	168
6	Games with Imperfectly Observable Actions in Continuous Time. Econometrica, 2007, 75, 1285-1329.	4.2	75
7	Impossibility of Collusion under Imperfect Monitoring with Flexible Production. American Economic Review, 2007, 97, 1794-1823.	8.5	68
8	Learning, Termination, and Payout Policy in Dynamic Incentive Contracts. Review of Economic Studies, 2017, 84, 182-236.	5.4	63
9	The Role of Information in Repeated Games With Frequent Actions. Econometrica, 2010, 78, 847-882.	4.2	46
10	International Credit Flows and Pecuniary Externalities. American Economic Journal: Macroeconomics, 2015, 7, 297-338.	2.7	45
11	On the Optimal Inflation Rate. American Economic Review, 2016, 106, 484-489.	8.5	25
12	Contracts: The Theory of Dynamic Principalâ€"Agent Relationships and the Continuous-Time Approach. , 2013, , 89-124.		21
13	An algorithm for two-player repeated games with perfect monitoring. Theoretical Economics, 2014, 9, 313-338.	0.8	21
14	Dynamic Security Design and Corporate Financing*. Handbook of the Economics of Finance, 2013, 2, 71-122.	3.1	19
15	Learning, Termination, and Payout Policy in Dynamic Incentive Contracts. SSRN Electronic Journal, 0, , .	0.4	14
16	Optimal Asset Management Contracts With Hidden Savings. Econometrica, 2021, 89, 1099-1139.	4.2	10
17	Impossibility of Collusion Under Imperfect Monitoring with Flexible Production. SSRN Electronic Journal, 0, , .	0.4	7
18	Algorithms for Stochastic Games With Perfect Monitoring. Econometrica, 2020, 88, 1661-1695.	4.2	5

#	Article	IF	Citations
19	A 'Pencil Sharpening' Algorithm for Two Player Stochastic Games with Perfect Monitoring. SSRN Electronic Journal, 0, , .	0.4	5
20	A Continuous-Time Agency Model of Optimal Contracting and Capital Structure. SSRN Electronic Journal, 0, , .	0.4	0