

# Nicolae Garleanu

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11602476/publications.pdf>

Version: 2024-02-01

19  
papers

4,910  
citations

567281

15  
h-index

839539

18  
g-index

25  
all docs

25  
docs citations

25  
times ranked

1449  
citing authors

#	ARTICLE	IF	CITATIONS
1	Over-the-Counter Markets. <i>Econometrica</i> , 2005, 73, 1815-1847.	4.2	983
2	Demand-Based Option Pricing. <i>Review of Financial Studies</i> , 2009, 22, 4259-4299.	6.8	684
3	Securities lending, shorting, and pricing. <i>Journal of Financial Economics</i> , 2002, 66, 307-339.	9.0	573
4	Margin-based Asset Pricing and Deviations from the Law of One Price. <i>Review of Financial Studies</i> , 2011, 24, 1980-2022.	6.8	509
5	Valuation in Over-the-Counter Markets. <i>Review of Financial Studies</i> , 2007, 20, 1865-1900.	6.8	449
6	Dynamic Trading with Predictable Returns and Transaction Costs. <i>Journal of Finance</i> , 2013, 68, 2309-2340.	5.1	412
7	Portfolio choice and pricing in illiquid markets. <i>Journal of Economic Theory</i> , 2009, 144, 532-564.	1.1	165
8	Young, Old, Conservative, and Bold: The Implications of Heterogeneity and Finite Lives for Asset Pricing. <i>Journal of Political Economy</i> , 2015, 123, 670-685.	4.5	163
9	Liquidity and Risk Management. <i>American Economic Review</i> , 2007, 97, 193-197.	8.5	147
10	Displacement risk and asset returns. <i>Journal of Financial Economics</i> , 2012, 105, 491-510.	9.0	132
11	Efficiently Inefficient Markets for Assets and Asset Management. <i>Journal of Finance</i> , 2018, 73, 1663-1712.	5.1	123
12	Dynamic portfolio choice with frictions. <i>Journal of Economic Theory</i> , 2016, 165, 487-516.	1.1	122
13	Adverse Selection and the Required Return. <i>Review of Financial Studies</i> , 2004, 17, 643-665.	6.8	94
14	Two Monetary Tools: Interest Rates and Haircuts. <i>NBER Macroeconomics Annual</i> , 2011, 25, 143-180.	3.8	72
15	Financial Entanglement: A Theory of Incomplete Integration, Leverage, Crashes, and Contagion. <i>American Economic Review</i> , 2015, 105, 1979-2010.	8.5	39
16	Young, Old, Conservative, and Bold: The Implications of Heterogeneity and Finite Lives for Asset Pricing. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	37
17	Active and Passive Investing: Understanding Samuelson's Dictum. <i>Review of Asset Pricing Studies</i> , 2022, 12, 389-446.	2.5	18
18	What to expect when everyone is expecting: Self-fulfilling expectations and asset-pricing puzzles. <i>Journal of Financial Economics</i> , 2021, 140, 54-73.	9.0	9

#	ARTICLE	IF	CITATIONS
19	Efficiently Inefficient Markets for Assets and Asset Management. SSRN Electronic Journal, 0, , .	0.4	1