

Nicolae Garleanu

List of Publications by Year in descending order

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

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