

# Philip H Dybvig

## List of Publications by Year in descending order

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46  
papers

9,443  
citations

304602

22  
h-index

345118

36  
g-index

46  
all docs

46  
docs citations

46  
times ranked

2643  
citing authors

#	ARTICLE	IF	CITATIONS
1	The Contributions of Stephen A. Ross to Financial Economics. Annual Review of Financial Economics, 2021, 13, .	2.5	0
2	What Steve Ross Taught Me about Contracting. Journal of Portfolio Management, 2018, 44, 35-41.	0.3	2
3	Arbitrage. , 2018, , 377-388.		0
4	Screening of possibly incompetent agents. Economics Letters, 2015, 135, 15-18.	0.9	1
5	Outsourcing Bank Loan Screening: Evidence from Third-Party Loan Guarantees. SSRN Electronic Journal, 2012, , .	0.4	5
6	Increases in risk aversion and the distribution of portfolio payoffs. Journal of Economic Theory, 2012, 147, 1222-1246.	0.5	13
7	Verification Theorems for Models of Optimal Consumption and Investment with Retirement and Constrained Borrowing. Mathematics of Operations Research, 2011, 36, 620-635.	0.8	33
8	Lifetime consumption and investment: Retirement and constrained borrowing. Journal of Economic Theory, 2010, 145, 885-907.	0.5	178
9	Renegotiation-proof contracting, disclosure, and incentives for efficient investment. Journal of Economic Theory, 2010, 145, 1805-1836.	0.5	4
10	Portfolio Performance and Agency. Review of Financial Studies, 2010, 23, 1-23.	3.7	106
11	Arbitrage. , 2008, , 1-12.		3
12	Chapter 10 Arbitrage, state prices and portfolio theory. Handbook of the Economics of Finance, 2003, 1, 605-637.	3.1	26
13	Employee Reload Options: Pricing, Hedging, and Optimal Exercise. Review of Financial Studies, 2003, 16, 145-171.	3.7	42
14	The Cost and Duration of Cash-Balance Pension Plans. Financial Analysts Journal, 2001, 57, 50-62.	1.2	5
15	Using Asset Allocation to Protect Spending. Financial Analysts Journal, 1999, 55, 49-62.	1.2	52
16	Portfolio Turnpikes. Review of Financial Studies, 1999, 12, 165-195.	3.7	42
17	Empty Promises and Arbitrage. Review of Financial Studies, 1999, 12, 807-834.	3.7	23
18	Recovery of Preferences from Observed Wealth in a Single Realization. Review of Financial Studies, 1997, 10, 151-174.	3.7	35

#	ARTICLE	IF	CITATIONS
19	Going to Extremes: Correcting Simulation Bias in Exotic Option Valuation. Financial Analysts Journal, 1997, 53, 62-68.	1.2	42
20	Pricing Long Bonds: Pitfalls and Opportunities. Financial Analysts Journal, 1996, 52, 32-39.	1.2	10
21	Long Forward and Zero-Coupon Rates Can Never Fall. The Journal of Business, 1996, 69, 1.	2.1	162
22	Dusenberry's Ratcheting of Consumption: Optimal Dynamic Consumption and Investment Given Intolerance for any Decline in Standard of Living. Review of Economic Studies, 1995, 62, 287-313.	2.9	154
23	Capital Structure and Dividend Irrelevance with Asymmetric Information. Review of Financial Studies, 1991, 4, 201-219.	3.7	213
24	Nonnegative Wealth, Absence of Arbitrage, and Feasible Consumption Plans. Review of Financial Studies, 1988, 1, 377-401.	3.7	157
25	Distributional Analysis of Portfolio Choice. The Journal of Business, 1988, 61, 369.	2.1	178
26	Arbitrage. , 1987, , 1-11.		27
27	The Empirical Implications of the Cox, Ingersoll, Ross Theory of the Term Structure of Interest Rates. Journal of Finance, 1986, 41, 617-630.	3.2	191
28	Differential Information and Performance Measurement Using a Security Market Line. Journal of Finance, 1985, 40, 383-399.	3.2	238
29	The Analytics of Performance Measurement Using a Security Market Line. Journal of Finance, 1985, 40, 401-416.	3.2	79
30	Acknowledgement: Kinks on the Mean-Variance Frontier. Journal of Finance, 1985, 40, 345-345.	3.2	4
31	Yes, The APT Is Testable. Journal of Finance, 1985, 40, 1173-1188.	3.2	79
32	Short Sales Restrictions and Kinks on the Mean Variance Frontier. Journal of Finance, 1984, 39, 239-244.	3.2	28
33	An explicit bound on individual assets' deviations from APT pricing in a finite economy. Journal of Financial Economics, 1983, 12, 483-496.	4.6	147
34	Adoption externalities as public goods. Journal of Public Economics, 1983, 20, 231-247.	2.2	140
35	Duality, interest rates, and the theory of present value. Journal of Economic Theory, 1983, 30, 98-114.	0.5	4
36	Recovering Additive Utility Functions. International Economic Review, 1983, 24, 379.	0.6	11

#	ARTICLE	IF	CITATIONS
37	Bank Runs, Deposit Insurance, and Liquidity. <i>Journal of Political Economy</i> , 1983, 91, 401-419.	3.3	6,676
38	Recovering preferences from preferences over nominal gambles. <i>Journal of Economic Theory</i> , 1982, 28, 354-360.	0.5	3
39	Portfolio Efficient Sets. <i>Econometrica</i> , 1982, 50, 1525.	2.6	61
40	Mean-Variance Theory in Complete Markets. <i>The Journal of Business</i> , 1982, 55, 233.	2.1	215
41	Present values and internal rates of return. <i>Journal of Economic Theory</i> , 1980, 23, 66-81.	0.5	17
42	Renegotiation-Proof Contracting, Disclosure, and Incentives for Efficient Investment. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
43	Mean-Variance Portfolio Rebalancing with Transaction Costs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
44	Increases in Risk Aversion and the Distribution of Portfolio Payoffs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
45	Portfolio Performance and Agency. <i>SSRN Electronic Journal</i> , 0, , .	0.4	25
46	Optimal Casualty Insurance, Repair and Regulation in the Presence of a Securities Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1