

Fernando Zapatero

List of Publications by Year in descending order

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41
papers

1,543
citations

471509

17
h-index

434195

31
g-index

41
all docs

41
docs citations

41
times ranked

628
citing authors

#	ARTICLE	IF	CITATIONS
1	Asset Prices in an Exchange Economy with Habit Formation. <i>Econometrica</i> , 1991, 59, 1633.	4.2	193
2	Effects of financial innovations on market volatility when beliefs are heterogeneous. <i>Journal of Economic Dynamics and Control</i> , 1998, 22, 597-626.	1.6	192
3	Leverage decision and manager compensation with choice of effort and volatility. <i>Journal of Financial Economics</i> , 2004, 73, 71-92.	9.0	115
4	Optimal Central Bank Intervention in the Foreign Exchange Market. <i>Journal of Economic Theory</i> , 1999, 87, 218-242.	1.1	113
5	Monte Carlo Valuation of American Options through Computation of the Optimal Exercise Frontier. <i>Journal of Financial and Quantitative Analysis</i> , 2004, 39, 253-275.	3.5	98
6	Equilibrium asset prices and exchange rates. <i>Journal of Economic Dynamics and Control</i> , 1995, 19, 787-811.	1.6	87
7	Optimal portfolio allocation with higher moments. <i>Annals of Finance</i> , 2007, 4, 1-28.	0.8	77
8	Classical and Impulse Stochastic Control of the Exchange Rate Using Interest Rates and Reserves. <i>Mathematical Finance</i> , 2000, 10, 141-156.	1.8	74
9	Optimal risk-sharing with effort and project choice. <i>Journal of Economic Theory</i> , 2007, 133, 403-440.	1.1	69
10	Dynamic Portfolio Choice with Parameter Uncertainty and the Economic Value of Analysts's™ Recommendations. <i>Review of Financial Studies</i> , 2006, 19, 1113-1156.	6.8	68
11	OPTIMAL DIVIDEND POLICY WITH MEAN-REVERTING CASH RESERVOIR. <i>Mathematical Finance</i> , 2007, 17, 81-109.	1.8	64
12	Asset pricing implications of benchmarking: a two-factor CAPM. <i>European Journal of Finance</i> , 2003, 9, 343-357.	3.1	63
13	The Representative Agent of an Economy with External Habit Formation and Heterogeneous Risk Aversion. <i>Review of Financial Studies</i> , 2010, 23, 3017-3047.	6.8	53
14	Optimal Consumption-Portfolio Policies With Habit Formation. <i>Mathematical Finance</i> , 1992, 2, 251-274.	1.8	51
15	Monte Carlo computation of optimal portfolios in complete markets. <i>Journal of Economic Dynamics and Control</i> , 2003, 27, 971-986.	1.6	51
16	Analytic Pricing of Employee Stock Options. <i>Review of Financial Studies</i> , 2008, 21, 683-724.	6.8	47
17	Implications of Keeping Up with the Joneses Behavior for the Equilibrium Cross Section of Stock Returns: International Evidence. <i>Journal of Finance</i> , 2009, 64, 2703-2737.	5.1	34
18	On the Recoverability of Preferences and Beliefs. <i>Review of Financial Studies</i> , 2000, 13, 417-431.	6.8	17

#	ARTICLE	IF	CITATIONS
19	Risk Aversion in a Dynamic Asset Allocation Experiment. Journal of Financial and Quantitative Analysis, 2019, 54, 2209-2232.	3.5	15
20	Riding the Bubble with Convex Incentives. Review of Financial Studies, 2019, 32, 1416-1456.	6.8	12
21	Labor Income, Relative Wealth Concerns, and the Cross Section of Stock Returns. Journal of Financial and Quantitative Analysis, 2016, 51, 1111-1133.	3.5	10
22	Exchange rate intervention with options. Journal of International Money and Finance, 2003, 22, 289-306.	2.5	9
23	Efficient consumption set under recursive utility and unknown beliefs. Journal of Mathematical Economics, 2004, 40, 207-226.	0.8	5
24	Labor Income, Relative Wealth Concerns, and the Cross-section of Stock Returns. SSRN Electronic Journal, 2011, , .	0.4	5
25	INCOMPLETE INFORMATION WITH RECURSIVE PREFERENCES. International Journal of Theoretical and Applied Finance, 2001, 04, 245-261.	0.5	4
26	Optimal Risk Taking with Flexible Income. Management Science, 2007, 53, 1594-1603.	4.1	3
27	Hedging with Monte Carlo Simulation. Applied Optimization, 2002, , 339-353.	0.4	3
28	Executive Stock Options as a Screening Mechanism. SSRN Electronic Journal, 0, , .	0.4	3
29	Executive Stock Options as a Screening Mechanism. SSRN Electronic Journal, 0, , .	0.4	2
30	A class of quadratic options for exchange rate stabilization. Journal of Economic Dynamics and Control, 2008, 32, 3478-3501.	1.6	1
31	Optimal acquisition of a partially hedgeable house. Mathematics and Financial Economics, 2015, 9, 123-147.	1.7	1
32	A Rationale for Benchmarking in Money Management. SSRN Electronic Journal, 2017, , .	0.4	1
33	Thou Shalt Not Covet Thy (Suburban) Neighbor's Car. SSRN Electronic Journal, 0, , .	0.4	1
34	Skewness Seeking in a Dynamic Portfolio Choice Experiment. SSRN Electronic Journal, 0, , .	0.4	1
35	Carrot and stick: A role for benchmark-adjusted compensation in active fund management. Journal of Financial Intermediation, 2022, 52, 100981.	2.5	1
36	Reference-Based Decisions in Finance. , 2016, , 3-29.		0

#	ARTICLE	IF	CITATIONS
37	Asset Pricing Implications Of The Mismatch Between Performance Window And Benchmark Duration. SSRN Electronic Journal, 0, , .	0.4	0
38	A Class of Quadratic Options for Exchange Rate Stabilization. SSRN Electronic Journal, 0, , .	0.4	0
39	Stock and Bond Prices with Disagreement and Habit Formation Preferences. SSRN Electronic Journal, 0, , .	0.4	0
40	Disagreement, Information Quality and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	0
41	Analytic Pricing of Employee Stock Options. , 2019, , 401-451.		0