

# Fernando Zapatero

## List of Publications by Year in descending order

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41  
papers

1,543  
citations

471509

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h-index

434195

31  
g-index

41  
all docs

41  
docs citations

41  
times ranked

628  
citing authors

#	ARTICLE	IF	CITATIONS
1	Carrot and stick: A role for benchmark-adjusted compensation in active fund management. Journal of Financial Intermediation, 2022, 52, 100981.	2.5	1
2	Riding the Bubble with Convex Incentives. Review of Financial Studies, 2019, 32, 1416-1456.	6.8	12
3	Risk Aversion in a Dynamic Asset Allocation Experiment. Journal of Financial and Quantitative Analysis, 2019, 54, 2209-2232.	3.5	15
4	Analytic Pricing of Employee Stock Options. , 2019, , 401-451.		0
5	A Rationale for Benchmarking in Money Management. SSRN Electronic Journal, 2017, , .	0.4	1
6	Reference-Based Decisions in Finance. , 2016, , 3-29.		0
7	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
8	Optimal acquisition of a partially hedgeable house. Mathematics and Financial Economics, 2015, 9, 123-147.	1.7	1
9	Labor Income, Relative Wealth Concerns, and the Cross-section of Stock Returns. SSRN Electronic Journal, 2011, , .	0.4	5
10	The Representative Agent of an Economy with External Habit Formation and Heterogeneous Risk Aversion. Review of Financial Studies, 2010, 23, 3017-3047.	6.8	53
11	Implications of Keepingâ€œUpâ€œwithâ€œtheâ€œJoneses Behavior for the Equilibrium Cross Section of Stock Returns: International Evidence. Journal of Finance, 2009, 64, 2703-2737.	5.1	34
12	A class of quadratic options for exchange rate stabilization. Journal of Economic Dynamics and Control, 2008, 32, 3478-3501.	1.6	1
13	Analytic Pricing of Employee Stock Options. Review of Financial Studies, 2008, 21, 683-724.	6.8	47
14	Optimal Risk Taking with Flexible Income. Management Science, 2007, 53, 1594-1603.	4.1	3
15	OPTIMAL DIVIDEND POLICY WITH MEAN-REVERTING CASH RESERVOIR. Mathematical Finance, 2007, 17, 81-109.	1.8	64
16	Optimal risk-sharing with effort and project choice. Journal of Economic Theory, 2007, 133, 403-440.	1.1	69
17	Optimal portfolio allocation with higher moments. Annals of Finance, 2007, 4, 1-28.	0.8	77
18	Dynamic Portfolio Choice with Parameter Uncertainty and the Economic Value of Analystsâ€™ Recommendations. Review of Financial Studies, 2006, 19, 1113-1156.	6.8	68

#	ARTICLE	IF	CITATIONS
19	Leverage decision and manager compensation with choice of effort and volatility. Journal of Financial Economics, 2004, 73, 71-92.	9.0	115
20	Efficient consumption set under recursive utility and unknown beliefs. Journal of Mathematical Economics, 2004, 40, 207-226.	0.8	5
21	Monte Carlo Valuation of American Options through Computation of the Optimal Exercise Frontier. Journal of Financial and Quantitative Analysis, 2004, 39, 253-275.	3.5	98
22	Monte Carlo computation of optimal portfolios in complete markets. Journal of Economic Dynamics and Control, 2003, 27, 971-986.	1.6	51
23	Exchange rate intervention with options. Journal of International Money and Finance, 2003, 22, 289-306.	2.5	9
24	Asset pricing implications of benchmarking: a two-factor CAPM. European Journal of Finance, 2003, 9, 343-357.	3.1	63
25	Hedging with Monte Carlo Simulation. Applied Optimization, 2002, , 339-353.	0.4	3
26	INCOMPLETE INFORMATION WITH RECURSIVE PREFERENCES. International Journal of Theoretical and Applied Finance, 2001, 04, 245-261.	0.5	4
27	Classical and Impulse Stochastic Control of the Exchange Rate Using Interest Rates and Reserves. Mathematical Finance, 2000, 10, 141-156.	1.8	74
28	On the Recoverability of Preferences and Beliefs. Review of Financial Studies, 2000, 13, 417-431.	6.8	17
29	Optimal Central Bank Intervention in the Foreign Exchange Market. Journal of Economic Theory, 1999, 87, 218-242.	1.1	113
30	Effects of financial innovations on market volatility when beliefs are heterogeneous. Journal of Economic Dynamics and Control, 1998, 22, 597-626.	1.6	192
31	Equilibrium asset prices and exchange rates. Journal of Economic Dynamics and Control, 1995, 19, 787-811.	1.6	87
32	Optimal Consumption-Portfolio Policies With Habit Formation. Mathematical Finance, 1992, 2, 251-274.	1.8	51
33	Asset Prices in an Exchange Economy with Habit Formation. Econometrica, 1991, 59, 1633.	4.2	193
34	Asset Pricing Implications Of The Mismatch Between Performance Window And Benchmark Duration. SSRN Electronic Journal, 0, , .	0.4	0
35	Thou Shalt Not Covet Thy (Suburban) Neighbor's Car. SSRN Electronic Journal, 0, , .	0.4	1
36	Skewness Seeking in a Dynamic Portfolio Choice Experiment. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
37	Executive Stock Options as a Screening Mechanism. SSRN Electronic Journal, 0, , .	0.4	2
38	Executive Stock Options as a Screening Mechanism. SSRN Electronic Journal, 0, , .	0.4	3
39	A Class of Quadratic Options for Exchange Rate Stabilization. SSRN Electronic Journal, 0, , .	0.4	0
40	Stock and Bond Prices with Disagreement and Habit Formation Preferences. SSRN Electronic Journal, 0, , .	0.4	0
41	Disagreement, Information Quality and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	0