

# Georgy Chabakauri

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12038388/publications.pdf>

Version: 2024-02-01

16  
papers

719  
citations

1684188

5  
h-index

1474206

9  
g-index

16  
all docs

16  
docs citations

16  
times ranked

307  
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamic Mean-Variance Asset Allocation. <i>Review of Financial Studies</i> , 2010, 23, 2970-3016.	6.8	449
2	Dynamic Equilibrium with Two Stocks, Heterogeneous Investors, and Portfolio Constraints. <i>Review of Financial Studies</i> , 2013, 26, 3104-3141.	6.8	85
3	Asset pricing with heterogeneous preferences, beliefs, and portfolio constraints. <i>Journal of Monetary Economics</i> , 2015, 75, 21-34.	3.4	58
4	Dynamic Hedging in Incomplete Markets: A Simple Solution. <i>Review of Financial Studies</i> , 2012, 25, 1845-1896.	6.8	41
5	Asset Pricing with Heterogeneous Investors and Portfolio Constraints. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
6	Dynamic Hedging in Incomplete Markets: A Simple Solution. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	11
7	Asset pricing with index investing. <i>Journal of Financial Economics</i> , 2021, 141, 195-216.	9.0	11
8	Asset Pricing in General Equilibrium with Constraints. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
9	Investor Protection and Asset Prices. <i>Review of Financial Studies</i> , 2019, 32, 4905-4946.	6.8	8
10	Multi-asset Noisy Rational Expectations Equilibrium with Contingent Claims. <i>Review of Economic Studies</i> , 2022, 89, 2445-2490.	5.4	8
11	Asset Pricing with Index Investing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
12	Collateral constraints and asset prices. <i>Journal of Financial Economics</i> , 2020, 138, 754-776.	9.0	6
13	Dynamic Equilibrium with Rare Events and Heterogeneous Epstein-Zin Investors. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
14	Asset Pricing with Heterogeneous Preferences, Beliefs, and Portfolio Constraints. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
15	Capital Requirements and Asset Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
16	Investor Protection and Asset Prices. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0