

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