

Hanno Lustig

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12187194/publications.pdf>

Version: 2024-02-01

24
papers

3,620
citations

394421

19
h-index

677142

22
g-index

37
all docs

37
docs citations

37
times ranked

981
citing authors

#	ARTICLE	IF	CITATIONS
1	Common Risk Factors in Currency Markets. <i>Review of Financial Studies</i> , 2011, 24, 3731-3777.	6.8	823
2	The Cross Section of Foreign Currency Risk Premia and Consumption Growth Risk. <i>American Economic Review</i> , 2007, 97, 89-117.	8.5	570
3	Countercyclical currency risk premia. <i>Journal of Financial Economics</i> , 2014, 111, 527-553.	9.0	309
4	The common factor in idiosyncratic volatility: Quantitative asset pricing implications. <i>Journal of Financial Economics</i> , 2016, 119, 249-283.	9.0	293
5	Too-Systemic-to-Fail: What Option Markets Imply about Sector-Wide Government Guarantees. <i>American Economic Review</i> , 2016, 106, 1278-1319.	8.5	190
6	The cross-section and time series of stock and bond returns. <i>Journal of Monetary Economics</i> , 2017, 88, 50-69.	3.4	136
7	The Returns on Human Capital: Good News on Wall Street is Bad News on Main Street. <i>Review of Financial Studies</i> , 2008, 21, 2097-2137.	6.8	112
8	The Market Price of Aggregate Risk and the Wealth Distribution. <i>Review of Financial Studies</i> , 2010, 23, 1596-1650.	6.8	104
9	Technological change and the growing inequality in managerial compensation. <i>Journal of Financial Economics</i> , 2011, 99, 601-627.	9.0	99
10	When is market incompleteness irrelevant for the price of aggregate risk (and when is it not)?. <i>Journal of Economic Theory</i> , 2010, 145, 1-41.	1.1	95
11	The Wealth-Consumption Ratio. <i>Review of Asset Pricing Studies</i> , 2013, 3, 38-94.	2.5	92
12	Is the Volatility of the Market Price of Risk Due to Intermittent Portfolio Rebalancing?. <i>American Economic Review</i> , 2012, 102, 2859-2896.	8.5	91
13	How much does household collateral constrain regional risk sharing?. <i>Review of Economic Dynamics</i> , 2010, 13, 265-294.	1.5	77
14	The Term Structure of Currency Carry Trade Risk Premia. <i>American Economic Review</i> , 2019, 109, 4142-4177.	8.5	68
15	Does Incomplete Spanning in International Financial Markets Help to Explain Exchange Rates?. <i>American Economic Review</i> , 2019, 109, 2208-2244.	8.5	47
16	Review Article: Perspectives on the Future of Asset Pricing. <i>Review of Financial Studies</i> , 2021, 34, 2126-2160.	6.8	46
17	The Cross Section of Foreign Currency Risk Premia and Consumption Growth Risk: Reply. <i>American Economic Review</i> , 2011, 101, 3477-3500.	8.5	44
18	Capital Share Dynamics When Firms Insure Workers. <i>Journal of Finance</i> , 2019, 74, 1707-1751.	5.1	36

#	ARTICLE	IF	CITATIONS
19	Gravity in the Exchange Rate Factor Structure. <i>Review of Financial Studies</i> , 2020, 33, 3492-3540.	6.8	35
20	How Does The US Government Finance Fiscal Shocks?. <i>American Economic Journal: Macroeconomics</i> , 2012, 4, 69-104.	2.7	34
21	Long Run Risk, the Wealth-Consumption Ratio, and the Temporal Pricing of Risk. <i>American Economic Review</i> , 2010, 100, 552-556.	8.5	31
22	Implications of heterogeneity in preferences, beliefs and asset trading technologies in an endowment economy. <i>Review of Economic Dynamics</i> , 2016, 20, 215-239.	1.5	11
23	Quantifying U.S. Treasury Investor Optimism. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
24	Matteo Maggiori: Winner of the 2021 Fischer Black Prize. <i>Journal of Finance</i> , 2021, 76, 2087-2091.	5.1	0