

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	Review Article: Perspectives on the Future of Asset Pricing. Review of Financial Studies, 2021, 34, 2126-2160.	6.8	46
2	Matteo Maggiori: Winner of the 2021 Fischer Black Prize. Journal of Finance, 2021, 76, 2087-2091.	5.1	0
3	Gravity in the Exchange Rate Factor Structure. Review of Financial Studies, 2020, 33, 3492-3540.	6.8	35
4	Does Incomplete Spanning in International Financial Markets Help to Explain Exchange Rates?. American Economic Review, 2019, 109, 2208-2244.	8.5	47
5	Capital Share Dynamics When Firms Insure Workers. Journal of Finance, 2019, 74, 1707-1751.	5.1	36
6	The Term Structure of Currency Carry Trade Risk Premia. American Economic Review, 2019, 109, 4142-4177.	8.5	68
7	The cross-section and time series of stock and bond returns. Journal of Monetary Economics, 2017, 88, 50-69.	3.4	136
8	Too-Systemic-to-Fail: What Option Markets Imply about Sector-Wide Government Guarantees. American Economic Review, 2016, 106, 1278-1319.	8.5	190
9	The common factor in idiosyncratic volatility: Quantitative asset pricing implications. Journal of Financial Economics, 2016, 119, 249-283.	9.0	293
10	Implications of heterogeneity in preferences, beliefs and asset trading technologies in an endowment economy. Review of Economic Dynamics, 2016, 20, 215-239.	1.5	11
11	Countercyclical currency risk premia. Journal of Financial Economics, 2014, 111, 527-553.	9.0	309
12	The Wealth-Consumption Ratio. Review of Asset Pricing Studies, 2013, 3, 38-94.	2.5	92
13	Is the Volatility of the Market Price of Risk Due to Intermittent Portfolio Rebalancing?. American Economic Review, 2012, 102, 2859-2896.	8.5	91
14	How Does The US Government Finance Fiscal Shocks?. American Economic Journal: Macroeconomics, 2012, 4, 69-104.	2.7	34
15	The Cross Section of Foreign Currency Risk Premia and Consumption Growth Risk: Reply. American Economic Review, 2011, 101, 3477-3500.	8.5	44
16	Technological change and the growing inequality in managerial compensation. Journal of Financial Economics, 2011, 99, 601-627.	9.0	99
17	Common Risk Factors in Currency Markets. Review of Financial Studies, 2011, 24, 3731-3777.	6.8	823
18	When is market incompleteness irrelevant for the price of aggregate risk (and when is it not)?. Journal of Economic Theory, 2010, 145, 1-41.	1.1	95

#	ARTICLE	IF	CITATIONS
19	How much does household collateral constrain regional risk sharing?. Review of Economic Dynamics, 2010, 13, 265-294.	1.5	77
20	The Market Price of Aggregate Risk and the Wealth Distribution. Review of Financial Studies, 2010, 23, 1596-1650.	6.8	104
21	Long Run Risk, the Wealth-Consumption Ratio, and the Temporal Pricing of Risk. American Economic Review, 2010, 100, 552-556.	8.5	31
22	The Returns on Human Capital: Good News on Wall Street is Bad News on Main Street. Review of Financial Studies, 2008, 21, 2097-2137.	6.8	112
23	The Cross Section of Foreign Currency Risk Premia and Consumption Growth Risk. American Economic Review, 2007, 97, 89-117.	8.5	570
24	Quantifying U.S. Treasury Investor Optimism. SSRN Electronic Journal, 0, , .	0.4	1