Pedro Santa-Clara

List of Publications by Year
in descending order

38 papers	6,823 citations	257450 24 h-index	434195 31 g-index
43 all docs	43 docs citations	43 times ranked	2442 citing authors

#	Article	IF	Citations
1	Idiosyncratic Risk Matters!. Journal of Finance, 2003, 58, 975-1007.	5.1	864
2	There is a risk-return trade-off after all. Journal of Financial Economics, 2005, 76, 509-548.	9.0	832
3	Predicting volatility: getting the most out of return data sampled at different frequencies. Journal of Econometrics, 2006, 131, 59-95.	6.5	670
4	Momentum has its moments. Journal of Financial Economics, 2015, 116, 111-120.	9.0	526
5	Forecasting stock market returns: The sum of the parts is more than the whole. Journal of Financial Economics, 2011, 100, 514-537.	9.0	435
6	Parametric Portfolio Policies: Exploiting Characteristics in the Cross-Section of Equity Returns. Review of Financial Studies, 2009, 22, 3411-3447.	6.8	352
7	Crashes, Volatility, and the Equity Premium: Lessons from S&P 500 Options. Review of Economics and Statistics, 2010, 92, 435-451.	4.3	296
8	A Simulation Approach to Dynamic Portfolio Choice with an Application to Learning About Return Predictability. Review of Financial Studies, 2005, 18, 831-873.	6.8	281
9	International risk sharing is better than you think, or exchange rates are too smooth. Journal of Monetary Economics, 2006, 53, 671-698.	3.4	247
10	Simulated likelihood estimation of diffusions with an application to exchange rate dynamics in incomplete markets. Journal of Financial Economics, 2002, 63, 161-210.	9.0	232
11	Flexible Multivariate GARCH Modeling with an Application to International Stock Markets. Review of Economics and Statistics, 2003, 85, 735-747.	4.3	210
12	Multifactor models and their consistency with the ICAPM. Journal of Financial Economics, 2012, 106, 586-613.	9.0	210
13	Dynamic Portfolio Selection by Augmenting the Asset Space. Journal of Finance, 2006, 61, 2187-2217.	5.1	178
14	Two Trees. Review of Financial Studies, 2008, 21, 347-385.	6.8	173
15	The Relative Valuation of Caps and Swaptions: Theory and Empirical Evidence. Journal of Finance, 2001, 56, 2067-2109.	5.1	142
16	The Dynamics of the Forward Interest Rate Curve with Stochastic String Shocks. Review of Financial Studies, 2001, 14, 149-185.	6.8	140
17	Option strategies: Good deals and margin calls. Journal of Financial Markets, 2009, 12, 391-417.	1.3	137
18	Beyond the Carry Trade: Optimal Currency Portfolios. Journal of Financial and Quantitative Analysis, 2015, 50, 1037-1056.	3.5	133

#	Article	IF	Citations
19	Throwing away a billion dollars: the cost of suboptimal exercise strategies in the swaptions market. Journal of Financial Economics, 2001, 62, 39-66.	9.0	89
20	The Dynamics of the Forward Interest Rate Curve: A Formulation with State Variables. Journal of Financial and Quantitative Analysis, 1999, 34, 131.	3.5	81
21	Dividend Yields, Dividend Growth, and Return Predictability in the Cross Section of Stocks. Journal of Financial and Quantitative Analysis, 2015, 50, 33-60.	3.5	74
22	Short-Term Interest Rates and Stock MarketÂAnomalies. Journal of Financial and Quantitative Analysis, 2017, 52, 927-961.	3.5	47
23	Relative Pricing of Options with Stochastic Volatility. SSRN Electronic Journal, 1998, , .	0.4	45
24	Forecasting Stock Market Returns: The Sum of the Parts is More than the Whole. SSRN Electronic Journal, 2010, , .	0.4	43
25	Capital market integration and consumption risk sharing over the long run. Journal of International Economics, 2016, 103, 27-43.	3.0	43
26	Managing the Risk of Momentum. SSRN Electronic Journal, 2012, , .	0.4	38
27	The Relative Valuation of Caps and Swaptions: Theory and Empirical Evidence. SSRN Electronic Journal, 0, , .	0.4	37
28	Optimal Option Portfolio Strategies: Deepening the Puzzle of Index Option Mispricing. Journal of Financial and Quantitative Analysis, 2017, 52, 277-303.	3.5	33
29	Throwing Away a Billion Dollars: The Cost of Suboptimal Exercise Strategies in the Swaption Market. SSRN Electronic Journal, 1999, , .	0.4	28
30	Option Strategies: Good Deals and Margin Calls. SSRN Electronic Journal, 2006, , .	0.4	25
31	Beyond the Carry Trade: Optimal Currency Portfolios. SSRN Electronic Journal, 0, , .	0.4	21
32	A Structural Model of Default Risk. Journal of Fixed Income, 2009, 19, 77-94.	0.5	17
33	The Dynamics of the Forward Interest Rate Curve with Stochastic String Shocks. SSRN Electronic Journal, 0, , .	0.4	12
34	Dividend Yields, Dividend Growth, and Return Predictability in the Cross-Section of Stocks. SSRN Electronic Journal, 2012, , .	0.4	9
35	Dynamic Portfolio Choice: A Simulation Approach. SSRN Electronic Journal, 0, , .	0.4	9
36	Optimal Option Portfolio Strategies. SSRN Electronic Journal, 0, , .	0.4	7

#	Article	IF	Citations
37	Value, Momentum, and Short-Term Interest Rates. SSRN Electronic Journal, 2011, , .	0.4	6
38	Out-of-Sample Predictability of Bond Returns. SSRN Electronic Journal, 0, , .	0.4	0