

# Dmitry Makarov

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2546001/publications.pdf>

Version: 2024-02-01

12  
papers

144  
citations

2258059

3  
h-index

1872680

6  
g-index

12  
all docs

12  
docs citations

12  
times ranked

78  
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal portfolio under ambiguous ambiguity. Finance Research Letters, 2021, 43, 101961.	6.7	2
2	Security design with status concerns. Journal of Economic Dynamics and Control, 2020, 118, 103976.	1.6	4
3	Security Design with Status Concerns. SSRN Electronic Journal, 2015, , .	0.4	2
4	Strategic Asset Allocation in Money Management. Journal of Finance, 2014, 69, 179-217.	5.1	78
5	Strategic Asset Allocation in Money Management. SSRN Electronic Journal, 2012, , .	0.4	11
6	Difference in interim performance and risk taking with short-sale constraints. Journal of Financial Economics, 2012, 103, 377-392.	9.0	27
7	A note on wealth effect under CARA utility. Finance Research Letters, 2010, 7, 170-177.	6.7	14
8	Competition Among Portfolio Managers: Equilibrium Policies, Cost-Benefit Implications, and Financial Innovation. SSRN Electronic Journal, 0, , .	0.4	2
9	Difference in Interim Performance and Risk Taking with Short-Sale Constraints. SSRN Electronic Journal, 0, , .	0.4	4
10	Limited Participation and Equity Premium under Heterogeneous Uncertainty Aversion. SSRN Electronic Journal, 0, , .	0.4	0
11	On Ambiguity-Lovers in Finance Models. SSRN Electronic Journal, 0, , .	0.4	0
12	Optimal Stock Investment under Ambiguity about Ambiguity. SSRN Electronic Journal, 0, , .	0.4	0