Alexander Michaelides

List of Publications by Year
in descending order

52 papers	2,309 citations	516710 16 h-index	361022 35 g-index
52 all docs	52 docs citations	52 times ranked	733 citing authors

#	Article	IF	Citations
1	Optimal Life-Cycle Asset Allocation: Understanding the Empirical Evidence. Journal of Finance, 2005, 60, 869-904.	5.1	545
2	How Deep Is the Annuity Market Participation Puzzle?. Review of Financial Studies, 2011, 24, 279-319.	6.8	254
3	Portfolio Choice and Liquidity Constraints*. International Economic Review, 2003, 44, 143-177.	1.3	200
4	Asset Pricing with Limited Risk Sharing and Heterogeneous Agents. Review of Financial Studies, 2008, 21, 415-448.	6.8	193
5	Winners and Losers in Housing Markets. Journal of Money, Credit and Banking, 2011, 43, 255-296.	1.6	191
6	Portfolio choice with internal habit formation: aÂlife-cycle model with uninsurable labor incomeÂrisk. Review of Economic Dynamics, 2003, 6, 729-766.	1.5	110
7	Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators. Journal of Econometrics, 2000, 96, 231-266.	6.5	109
8	Optimal savings with taxable and tax-deferred accounts. Review of Economic Dynamics, 2009, 12, 718-735.	1.5	82
9	Does Buffer-Stock Saving Explain the Smoothness and Excess Sensitivity of Consumption?. American Economic Review, 2001, 91, 631-647.	8.5	67
10	The adverse effects of systematic leakage ahead of official sovereign debt rating announcements. Journal of Financial Economics, 2015, 116, 526-547.	9.0	57
11	Fiscal Policy and Asset Prices with Incomplete Markets. Review of Financial Studies, 2013, 26, 531-566.	6.8	52
12	<scp>Can the Life Insurance Market Provide Evidence for a Bequest Motive?</scp>. Journal of Risk and Insurance, 2012, 79, 671-695.	1.6	51
13	Optimal Life-Cycle Asset Allocation: Understanding the Empirical Evidence. SSRN Electronic Journal, 2003, , .	0.4	48
14	Private information in currency markets. Journal of Financial Economics, 2019, 131, 643-665.	9.0	32
15	Asset Pricing with Limited Risk Sharing and Heterogeneous Agents. SSRN Electronic Journal, 2005, , .	0.4	26
16	Stock Market Mean Reversion and Portfolio Choice over the Life Cycle. Journal of Financial and Quantitative Analysis, 2017, 52, 1183-1209.	3.5	25
17	International portfolio choice, liquidity constraints and the home equity bias puzzle. Journal of Economic Dynamics and Control, 2003, 28, 555-594.	1.6	24
18	How Deep is the Annuity Market Participation Puzzle?. SSRN Electronic Journal, 0, , .	0.4	24

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19	Cyprus: from boom to bail-in. Economic Policy, 2014, 29, 639-689.	2.3	22
20	Rare events and annuity market participation. Finance Research Letters, 2007, 4, 82-91.	6.7	21
21	New evidence on the effects of US monetary policy on exchange rates. Economics Letters, 2001, 71, 255-263.	1.9	19
22	Portfolio Choice with Internal Habit Formation: A Life-Cycle Model with Uninsurable Labor Income Risk. SSRN Electronic Journal, 2002, , .	0.4	19
23	Bank capital buffers in a dynamic model. Financial Management, 2020, 49, 473-502.	2.7	15
24	Life-Cycle Asset Allocation: A Model with Borrowing Constraints, Uninsurable Labor Income Risk and Stock-Market Participation Costs. SSRN Electronic Journal, 0, , .	0.4	14
25	Evidence on the Insurance Effect of Redistributive Taxation. Review of Economics and Statistics, 2010, 92, 965-973.	4.3	13
26	Optimal Savings with Taxable and Tax-Deferred Accounts. SSRN Electronic Journal, 2006, , .	0.4	10
27	Introduction to JPEF special issue on household finance. Journal of Pension Economics and Finance, 2015, 14, 329-331.	0.9	10
28	Portfolio Choice, Liquidity Constraints and Stock Market Mean Reversion. SSRN Electronic Journal, 2000, , .	0.4	9
29	Can the Life Insurance Market Provide Evidence for a Bequest Motive?. SSRN Electronic Journal, 2010, , .	0.4	8
30	Tactical Target Date Funds. Management Science, 2022, 68, 3047-3070.	4.1	8
31	Quantifying the Distortionary Fiscal Cost of â€˜The Bailoutâ€™. SSRN Electronic Journal, 0, , .	0.4	7
32	A reconciliation of two alternative approaches towards buffer stock saving. Economics Letters, 2003, 79, 137-143.	1.9	6
33	Limiting Fiscal Procyclicality: Evidence from Resource-Rich Countries. SSRN Electronic Journal, 0, , .	0.4	6
34	Buffer Stock Saving and Habit Formation. SSRN Electronic Journal, 2002, , .	0.4	5
35	International Portfolio Choice, Liquidity Constraints and the Home Equity Bias Puzzle. SSRN Electronic Journal, 2000, , .	0.4	4
36	Stock Market Mean Reversion and Portfolio Choice Over the Life Cycle. SSRN Electronic Journal, 0, , .	0.4	4

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37	What Happened in Cyprus?. SSRN Electronic Journal, 0, , .	0.4	4
38	Inflation, Money Demand and Portfolio Choice. SSRN Electronic Journal, 0, , .	0.4	3
39	A Comment on Diagnostic Tools for Counterfactual Inference. Political Analysis, 2009, 17, 89-106.	3.3	2
40	Tactical Target Date Funds. SSRN Electronic Journal, 2018, , .	0.4	2
41	Limiting fiscal procyclicality: Evidence from resource-dependent countries. Economic Modelling, 2022, 106, 105700.	3.8	2
42	Life-cycle portfolio choice with imperfect predictors. Journal of Banking and Finance, 2022, 135, 106357.	2.9	2
43	On Optimal Allocations of Target-Date Funds. Journal of Retirement, 2021, 9, 58-79.	0.2	1
44	A Dynamic Model of Banking with Uninsurable Risks and Regulatory Constraints. SSRN Electronic Journal, 0, , .	0.4	1
45	Inflation, Money Demand and Portfolio Choice. SSRN Electronic Journal, 0, , .	0.4	1
46	Housing, Distribution and Welfare. SSRN Electronic Journal, 0, , .	0.4	1
47	How Deep is the Annuity Market Participation Puzzle?. SSRN Electronic Journal, 0, , .	0.4	0
48	Private Information in Currency Markets. SSRN Electronic Journal, 0, , .	0.4	0
49	Understanding Japanese Household Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
50	Optimal Target-Date Funds for Observed Savings Rates. SSRN Electronic Journal, 0, , .	0.4	0
51	Stock Market Mean Reversion and Portfolio Choice over the Life Cycle. SSRN Electronic Journal, 0, , .	0.4	0
52	Life-Cycle Portfolio Choice with Imperfect Predictors. SSRN Electronic Journal, 0, , .	0.4	0