

Alexander Michaelides

List of Publications by Year in descending order

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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	Tactical Target Date Funds. <i>Management Science</i> , 2022, 68, 3047-3070.	4.1	8
2	Limiting fiscal procyclicality: Evidence from resource-dependent countries. <i>Economic Modelling</i> , 2022, 106, 105700.	3.8	2
3	Life-cycle portfolio choice with imperfect predictors. <i>Journal of Banking and Finance</i> , 2022, 135, 106357.	2.9	2
4	On Optimal Allocations of Target-Date Funds. <i>Journal of Retirement</i> , 2021, 9, 58-79.	0.2	1
5	Bank capital buffers in a dynamic model. <i>Financial Management</i> , 2020, 49, 473-502.	2.7	15
6	Private information in currency markets. <i>Journal of Financial Economics</i> , 2019, 131, 643-665.	9.0	32
7	Tactical Target Date Funds. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
8	Stock Market Mean Reversion and Portfolio Choice over the Life Cycle. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 1183-1209.	3.5	25
9	Introduction to JPEF special issue on household finance. <i>Journal of Pension Economics and Finance</i> , 2015, 14, 329-331.	0.9	10
10	The adverse effects of systematic leakage ahead of official sovereign debt rating announcements. <i>Journal of Financial Economics</i> , 2015, 116, 526-547.	9.0	57
11	Cyprus: from boom to bail-in. <i>Economic Policy</i> , 2014, 29, 639-689.	2.3	22
12	Fiscal Policy and Asset Prices with Incomplete Markets. <i>Review of Financial Studies</i> , 2013, 26, 531-566.	6.8	52
13	<scp>Can the Life Insurance Market Provide Evidence for a Bequest Motive?</scp>. <i>Journal of Risk and Insurance</i> , 2012, 79, 671-695.	1.6	51
14	Winners and Losers in Housing Markets. <i>Journal of Money, Credit and Banking</i> , 2011, 43, 255-296.	1.6	191
15	How Deep Is the Annuity Market Participation Puzzle?. <i>Review of Financial Studies</i> , 2011, 24, 279-319.	6.8	254
16	Evidence on the Insurance Effect of Redistributive Taxation. <i>Review of Economics and Statistics</i> , 2010, 92, 965-973.	4.3	13
17	Can the Life Insurance Market Provide Evidence for a Bequest Motive?. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	8
18	A Comment on Diagnostic Tools for Counterfactual Inference. <i>Political Analysis</i> , 2009, 17, 89-106.	3.3	2

#	ARTICLE	IF	CITATIONS
19	Optimal savings with taxable and tax-deferred accounts. <i>Review of Economic Dynamics</i> , 2009, 12, 718-735.	1.5	82
20	Asset Pricing with Limited Risk Sharing and Heterogeneous Agents. <i>Review of Financial Studies</i> , 2008, 21, 415-448.	6.8	193
21	Rare events and annuity market participation. <i>Finance Research Letters</i> , 2007, 4, 82-91.	6.7	21
22	Optimal Savings with Taxable and Tax-Deferred Accounts. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	10
23	Optimal Life-Cycle Asset Allocation: Understanding the Empirical Evidence. <i>Journal of Finance</i> , 2005, 60, 869-904.	5.1	545
24	Asset Pricing with Limited Risk Sharing and Heterogeneous Agents. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	26
25	Portfolio choice with internal habit formation: a life-cycle model with uninsurable labor income risk. <i>Review of Economic Dynamics</i> , 2003, 6, 729-766.	1.5	110
26	International portfolio choice, liquidity constraints and the home equity bias puzzle. <i>Journal of Economic Dynamics and Control</i> , 2003, 28, 555-594.	1.6	24
27	Portfolio Choice and Liquidity Constraints*. <i>International Economic Review</i> , 2003, 44, 143-177.	1.3	200
28	A reconciliation of two alternative approaches towards buffer stock saving. <i>Economics Letters</i> , 2003, 79, 137-143.	1.9	6
29	Optimal Life-Cycle Asset Allocation: Understanding the Empirical Evidence. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	48
30	Portfolio Choice with Internal Habit Formation: A Life-Cycle Model with Uninsurable Labor Income Risk. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	19
31	Buffer Stock Saving and Habit Formation. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	5
32	New evidence on the effects of US monetary policy on exchange rates. <i>Economics Letters</i> , 2001, 71, 255-263.	1.9	19
33	Does Buffer-Stock Saving Explain the Smoothness and Excess Sensitivity of Consumption?. <i>American Economic Review</i> , 2001, 91, 631-647.	8.5	67
34	Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators. <i>Journal of Econometrics</i> , 2000, 96, 231-266.	6.5	109
35	International Portfolio Choice, Liquidity Constraints and the Home Equity Bias Puzzle. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	4
36	Portfolio Choice, Liquidity Constraints and Stock Market Mean Reversion. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	9

#	ARTICLE	IF	CITATIONS
37	How Deep is the Annuity Market Participation Puzzle?. SSRN Electronic Journal, 0, , .	0.4	0
38	Limiting Fiscal Procyclicality: Evidence from Resource-Rich Countries. SSRN Electronic Journal, 0, , .	0.4	6
39	Stock Market Mean Reversion and Portfolio Choice Over the Life Cycle. SSRN Electronic Journal, 0, , .	0.4	4
40	Private Information in Currency Markets. SSRN Electronic Journal, 0, , .	0.4	0
41	Understanding Japanese Household Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
42	Optimal Target-Date Funds for Observed Savings Rates. SSRN Electronic Journal, 0, , .	0.4	0
43	Quantifying the Distortionary Fiscal Cost of "The Bailout"™. SSRN Electronic Journal, 0, , .	0.4	7
44	How Deep is the Annuity Market Participation Puzzle?. SSRN Electronic Journal, 0, , .	0.4	24
45	What Happened in Cyprus?. SSRN Electronic Journal, 0, , .	0.4	4
46	A Dynamic Model of Banking with Uninsurable Risks and Regulatory Constraints. SSRN Electronic Journal, 0, , .	0.4	1
47	Inflation, Money Demand and Portfolio Choice. SSRN Electronic Journal, 0, , .	0.4	3
48	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
49	Inflation, Money Demand and Portfolio Choice. SSRN Electronic Journal, 0, , .	0.4	1
50	Stock Market Mean Reversion and Portfolio Choice over the Life Cycle. SSRN Electronic Journal, 0, , .	0.4	0
51	Life-Cycle Portfolio Choice with Imperfect Predictors. SSRN Electronic Journal, 0, , .	0.4	0
52	Housing, Distribution and Welfare. SSRN Electronic Journal, 0, , .	0.4	1