

Eric C Engstrom

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4888603/publications.pdf>

Version: 2024-02-01

5
papers

683
citations

1684188

5
h-index

2053705

5
g-index

5
all docs

5
docs citations

5
times ranked

302
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk, uncertainty, and asset prices. <i>Journal of Financial Economics</i> , 2009, 91, 59-82.	9.0	337
2	Asset Return Dynamics under Habits and Bad Environmentâ€“Good Environment Fundamentals. <i>Journal of Political Economy</i> , 2017, 125, 713-760.	4.5	134
3	Stock and bond returns with Moody Investors. <i>Journal of Empirical Finance</i> , 2010, 17, 867-894.	1.8	107
4	Bad environments, good environments: A non-Gaussian asymmetric volatility model. <i>Journal of Econometrics</i> , 2015, 186, 258-275.	6.5	79
5	The Near-Term Forward Yield Spread as a Leading Indicator: A Less Distorted Mirror. <i>Financial Analysts Journal</i> , 2019, 75, 37-49.	3.0	26