

# Eric C Engstrom

## List of Publications by Year in descending order

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

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