Ronald J Balvers

List of Publications by Year
in descending order

40 papers	1,333 citations	623734 14 h-index	414414 32 g-index
40 all docs	40 docs citations	40 times ranked	585 citing authors

#	Article	IF	Citations
1	Mean Reversion across National Stock Markets and Parametric Contrarian Investment Strategies. Journal of Finance, 2000, 55, 745-772.	5.1	261
2	Predicting Stock Returns in an Efficient Market. Journal of Finance, 1990, 45, 1109-1128.	5.1	191
3	Momentum and mean reversion across national equity markets. Journal of Empirical Finance, 2006, 13, 24-48.	1.8	144
4	Social Screens and Systematic Investor Boycott Risk. Journal of Financial and Quantitative Analysis, 2017, 52, 365-399.	3.5	129
5	Predicting Stock Returns in an Efficient Market. Journal of Finance, 1990, 45, 1109.	5.1	73
6	Productivity-based asset pricing: Theory and evidence. Journal of Financial Economics, 2007, 86, 405-445.	9.0	69
7	Temperature shocks and the cost of equity capital: Implications for climate change perceptions. Journal of Banking and Finance, 2017, 77, 18-34.	2.9	62
8	Actively Learning About Demand and the Dynamics of Price Adjustment. Economic Journal, 1990, 100, 882.	3.6	58
9	Autocorrelated Returns and Optimal Intertemporal Portfolio Choice. Management Science, 1997, 43, 1537-1551.	4.1	48
10	Inflation Variability and Gradualist Monetary Policy. Review of Economic Studies, 1994, 61, 721-738.	5.4	46
11	Money and the C-CAPM. Journal of Financial and Quantitative Analysis, 2009, 44, 337-368.	3.5	36
12	Location in the Hotelling duopoly model with demand uncertainty. European Economic Review, 1996, 40, 1453-1461.	2.3	31
13	Equilibrium real exchange rates: closed-form theoretical solutions and some empirical evidence. Journal of International Money and Finance, 1997, 16, 345-366.	2.5	22
14	Financial Disclosure and Customer Satisfaction: Do Companies Talking the Talk Actually Walk the Walk?. Journal of Business Ethics, 2016, 139, 29-45.	6.0	19
15	Designing a global digital currency. Journal of International Money and Finance, 2021, 111, 102317.	2.5	19
16	Currency risk premia and uncovered interest parity in the International CAPM. Journal of International Money and Finance, 2014, 41, 214-230.	2.5	15
17	Government expenditure and equilibrium real exchange rates. Journal of International Money and Finance, 2002, 21, 667-692.	2.5	14
18	Periodic learning about a hidden state variable. Journal of Economic Dynamics and Control, 1993, 17, 805-827.	1.6	13

#	ARTICLE	IF	CITATIONS
19	The underpricing of initial public offerings: A theoretical and empirical reconsideration of the adverse selection hypothesis. Review of Quantitative Finance and Accounting, 1993, 3, 221-239.	1.6	13
20	Profitability, Value, and Stock Returns in Productionâ€Based Asset Pricing without Frictions. Journal of Money, Credit and Banking, 2017, 49, 1621-1651.	1.6	13
21	Variability and the Duration of Search. International Economic Review, 1990, 31, 747.	1.3	10
22	Evaluation of linear asset pricing models by implied portfolio performance. Journal of Banking and Finance, 2009, 33, 1586-1596.	2.9	10
23	Efficient gradualism in intertemporal portfolios. Journal of Economic Dynamics and Control, 2000, 24, 21-38.	1.6	8
24	Time Preference and Life Cycle Consumption with Endogenous Survival. Economic Inquiry, 2004, 42, 667-678.	1.8	7
25	MONEY SUPPLY VARIABILITY IN A MACRO MODEL OF MONOPOLISTIC COMPETITION. Economic Inquiry, 1988, 26, 661-685.	1.8	4
26	FACTOR DEMAND UNDER CONDITIONS OF PRODUCT DEMAND and SUPPLY UNCERTAINTY. Economic Inquiry, 1992, 30, 544-555.	1.8	4
27	Precaution and liquidity in the demand for housing. Economic Inquiry, 2000, 38, 289-303.	1.8	3
28	Optimal transaction filters under transitory trading opportunities: Theory and empirical illustration. Journal of Financial Markets, 2010, 13, 129-156.	1.3	3
29	TRANSITORY MARKET STATES AND THE JOINT OCCURRENCE OF MOMENTUM AND MEAN REVERSION. Journal of Financial Research, 2012, 35, 471-495.	1.2	3
30	Seasonality and Momentum across National Equity Markets. North American Journal of Economics and Finance, 2022, , 101706.	3.5	3
31	MONOPOLY POWER AND DOWNWARD PRICE RIGIDITY UNDER COSTLY PRICE ADJUSTMENT. Bulletin of Economic Research, 1988, 40, 115-131.	1.1	1
32	Exchange Rate Shocks and the Speed of Trade Price Adjustment. Southern Economic Journal, 2000, 67, 200.	2.1	1
33	A Keynesian general equilibrium model with competitive firms and rational expectations. Journal of Economics/ Zeitschrift Fur Nationalokonomie, 1992, 56, 23-38.	0.7	0
34	PROFITS UNDER CONDITIONS OF UNCERTAINTY. Australian Economic Papers, 1992, 31, 245-259.	2.2	0
35	The Composition of Public Expenditure in a Dynamic Macro Model of Monopolistic Competition. Southern Economic Journal, 1997, 63, 620.	2.1	0
36	Reducing the dimensionality of linear quadratic control problems. Journal of Economic Dynamics and Control, 2007, 31, 141-159.	1.6	0

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37	Determinants and predictability of commodity producer returns. Journal of Banking and Finance, 2021, 133, 106278.	2.9	0
38	Exchange Rate Shocks and the Speed of Trade Price Adjustment. Southern Economic Journal, 2000, 67, 200-211.	2.1	0
39	Profitability and Stock Returns in Production-Based Asset Pricing with Decreasing Returns to Scale. SSRN Electronic Journal, 0, , .	0.4	0
40	Productivity Gaps and Global Systematic Risk Exposure: Pricing Country-Industry Portfolios. SSRN Electronic Journal, 0, , .	0.4	0