

# Ronald J Balvers

## List of Publications by Year in descending order

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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	Seasonality and Momentum across National Equity Markets. North American Journal of Economics and Finance, 2022, , 101706.	3.5	3
2	Designing a global digital currency. Journal of International Money and Finance, 2021, 111, 102317.	2.5	19
3	Determinants and predictability of commodity producer returns. Journal of Banking and Finance, 2021, 133, 106278.	2.9	0
4	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
5	Social Screens and Systematic Investor Boycott Risk. Journal of Financial and Quantitative Analysis, 2017, 52, 365-399.	3.5	129
6	Profitability, Value, and Stock Returns in Production-Based Asset Pricing without Frictions. Journal of Money, Credit and Banking, 2017, 49, 1621-1651.	1.6	13
7	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
8	Currency risk premia and uncovered interest parity in the International CAPM. Journal of International Money and Finance, 2014, 41, 214-230.	2.5	15
9	TRANSITORY MARKET STATES AND THE JOINT OCCURRENCE OF MOMENTUM AND MEAN REVERSION. Journal of Financial Research, 2012, 35, 471-495.	1.2	3
10	Optimal transaction filters under transitory trading opportunities: Theory and empirical illustration. Journal of Financial Markets, 2010, 13, 129-156.	1.3	3
11	Evaluation of linear asset pricing models by implied portfolio performance. Journal of Banking and Finance, 2009, 33, 1586-1596.	2.9	10
12	Money and the C-CAPM. Journal of Financial and Quantitative Analysis, 2009, 44, 337-368.	3.5	36
13	Reducing the dimensionality of linear quadratic control problems. Journal of Economic Dynamics and Control, 2007, 31, 141-159.	1.6	0
14	Productivity-based asset pricing: Theory and evidence. Journal of Financial Economics, 2007, 86, 405-445.	9.0	69
15	Momentum and mean reversion across national equity markets. Journal of Empirical Finance, 2006, 13, 24-48.	1.8	144
16	Time Preference and Life Cycle Consumption with Endogenous Survival. Economic Inquiry, 2004, 42, 667-678.	1.8	7
17	Government expenditure and equilibrium real exchange rates. Journal of International Money and Finance, 2002, 21, 667-692.	2.5	14
18	Efficient gradualism in intertemporal portfolios. Journal of Economic Dynamics and Control, 2000, 24, 21-38.	1.6	8

#	ARTICLE	IF	CITATIONS
19	Mean Reversion across National Stock Markets and Parametric Contrarian Investment Strategies. Journal of Finance, 2000, 55, 745-772.	5.1	261
20	Precaution and liquidity in the demand for housing. Economic Inquiry, 2000, 38, 289-303.	1.8	3
21	Exchange Rate Shocks and the Speed of Trade Price Adjustment. Southern Economic Journal, 2000, 67, 200.	2.1	1
22	Exchange Rate Shocks and the Speed of Trade Price Adjustment. Southern Economic Journal, 2000, 67, 200-211.	2.1	0
23	Autocorrelated Returns and Optimal Intertemporal Portfolio Choice. Management Science, 1997, 43, 1537-1551.	4.1	48
24	The Composition of Public Expenditure in a Dynamic Macro Model of Monopolistic Competition. Southern Economic Journal, 1997, 63, 620.	2.1	0
25	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
26	Location in the Hotelling duopoly model with demand uncertainty. European Economic Review, 1996, 40, 1453-1461.	2.3	31
27	Inflation Variability and Gradualist Monetary Policy. Review of Economic Studies, 1994, 61, 721-738.	5.4	46
28	Periodic learning about a hidden state variable. Journal of Economic Dynamics and Control, 1993, 17, 805-827.	1.6	13
29	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
30	A Keynesian general equilibrium model with competitive firms and rational expectations. Journal of Economics/ Zeitschrift Fur Nationalokonomie, 1992, 56, 23-38.	0.7	0
31	PROFITS UNDER CONDITIONS OF UNCERTAINTY. Australian Economic Papers, 1992, 31, 245-259.	2.2	0
32	FACTOR DEMAND UNDER CONDITIONS OF PRODUCT DEMAND and SUPPLY UNCERTAINTY. Economic Inquiry, 1992, 30, 544-555.	1.8	4
33	Variability and the Duration of Search. International Economic Review, 1990, 31, 747.	1.3	10
34	Predicting Stock Returns in an Efficient Market. Journal of Finance, 1990, 45, 1109-1128.	5.1	191
35	Actively Learning About Demand and the Dynamics of Price Adjustment. Economic Journal, 1990, 100, 882.	3.6	58
36	Predicting Stock Returns in an Efficient Market. Journal of Finance, 1990, 45, 1109.	5.1	73

#	ARTICLE	IF	CITATIONS
37	MONEY SUPPLY VARIABILITY IN A MACRO MODEL OF MONOPOLISTIC COMPETITION. Economic Inquiry, 1988, 26, 661-685.	1.8	4
38	MONOPOLY POWER AND DOWNWARD PRICE RIGIDITY UNDER COSTLY PRICE ADJUSTMENT. Bulletin of Economic Research, 1988, 40, 115-131.	1.1	1
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