

Pedro Barroso

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5737809/publications.pdf>

Version: 2024-02-01

24
papers

848
citations

1684188

5
h-index

1372567

10
g-index

24
all docs

24
docs citations

24
times ranked

412
citing authors

#	ARTICLE	IF	CITATIONS
1	Momentum has its moments. <i>Journal of Financial Economics</i> , 2015, 116, 111-120.	9.0	526
2	Beyond the Carry Trade: Optimal Currency Portfolios. <i>Journal of Financial and Quantitative Analysis</i> , 2015, 50, 1037-1056.	3.5	133
3	Do limits to arbitrage explain the benefits of volatility-managed portfolios?. <i>Journal of Financial Economics</i> , 2021, 140, 744-767.	9.0	39
4	Managing the Risk of Momentum. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	38
5	Beyond the Carry Trade: Optimal Currency Portfolios. <i>SSRN Electronic Journal</i> , 0, , .	0.4	21
6	Time-varying state variable risk premia in the ICAPM. <i>Journal of Financial Economics</i> , 2021, 139, 428-451.	9.0	21
7	Lest We Forget: Learn from Out-of-Sample Forecast Errors When Optimizing Portfolios. <i>Review of Financial Studies</i> , 2022, 35, 1222-1278.	6.8	16
8	Hedging with an Edge: Parametric Currency Overlay. <i>Management Science</i> , 2022, 68, 669-689.	4.1	10
9	Crowding and Tail Risk in Momentum Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 1313-1342.	3.5	8
10	Managing the Risk of the 'Betting-Against-Beta' Anomaly: Does It Pay to Bet Against Beta?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
11	The Bottom-Up Beta of Momentum. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	6
12	The Risk-Return Tradeoos Among Equity Factors. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	4
13	Do External Imbalances Matter in Explaining the Cross-Section of Currency Excess Returns?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
14	The volatility puzzle of the low-risk anomaly. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
15	Institutional Crowding and the Moments of Momentum. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
16	Time-Varying Predictability of Consumption Growth, Macro-Uncertainty, and Risk Premiums. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
17	The Risk-Return Tradeoff Among Equity Factors. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
18	The Risk-Return Tradeoff Among Equity Factors. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
19	Do Limits to Arbitrage Explain the Benefits of Volatility-Managed Portfolios?. SSRN Electronic Journal, 0, , .	0.4	1
20	What Explains Price Momentum and 52-Week High Momentum When They Really Work?. SSRN Electronic Journal, 0, , .	0.4	1
21	The Risk-Return Tradeoff Among Equity Factors. SSRN Electronic Journal, 0, , .	0.4	0
22	Hedging with an Edge: Parametric Currency Overlay. SSRN Electronic Journal, 0, , .	0.4	0
23	Lest we forget: Using Out-Of-Sample Errors in Portfolio Optimization. SSRN Electronic Journal, 0, , .	0.4	0
24	The Cross-Section of Currency Appreciation Rates. SSRN Electronic Journal, 0, , .	0.4	0