Pedro Barroso

List of Publications by Year
in descending order

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

#	Article	IF	Citations
19	Hedging with an Edge: Parametric Currency Overlay. SSRN Electronic Journal, 0, , .	0.4	0
20	Lest we forget: Using Out-Of-Sample Errors in Portfolio Optimization. SSRN Electronic Journal, 0, , .	0.4	0
21	Do External Imbalances Matter in Explaining the Cross-Section of Currency Excess Returns?. SSRN Electronic Journal, 0, , .	0.4	4
22	Do Limits to Arbitrage Explain the Benefits of Volatility-Managed Portfolios?. SSRN Electronic Journal, 0, , .	0.4	1
23	The Cross-Section of Currency Appreciation Rates. SSRN Electronic Journal, 0, , .	0.4	0
24	What Explains Price Momentum and 52-Week High Momentum When They Really Work?. SSRN Electronic Journal, 0, , .	0.4	1