

Panayotov, George Kamenov

List of Publications by Year in descending order

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12
papers

514
citations

1307594

7
h-index

1474206

9
g-index

12
all docs

12
docs citations

12
times ranked

229
citing authors

#	ARTICLE	IF	CITATIONS
1	Returns of claims on the upside and the viability of U-shaped pricing kernels. Journal of Financial Economics, 2010, 97, 130-154.	9.0	159
2	Predictability of currency carry trades and asset pricing implications. Journal of Financial Economics, 2013, 110, 139-163.	9.0	128
3	Improving the predictability of real economic activity and asset returns with forward variances inferred from option portfolios. Journal of Financial Economics, 2011, 100, 475-495.	9.0	86
4	Good Carry, Bad Carry. Journal of Financial and Quantitative Analysis, 2020, 55, 1063-1094.	3.5	40
5	First-passage probability, jump models, and intra-horizon risk. Journal of Financial Economics, 2010, 95, 20-40.	9.0	32
6	Eye in the sky: Private satellites and government macro data. Journal of Financial Economics, 2021, 141, 234-254.	9.0	27
7	Heterogeneity in Beliefs and Volatility Tail Behavior. Journal of Financial and Quantitative Analysis, 2015, 50, 1389-1414.	3.5	22
8	Global Risks in the Currency Market*. Review of Finance, 2020, 24, 1237-1270.	6.3	12
9	Deducing the Implications of Jump Models for the Structure of Stock Market Crashes, Rallies, Jump Arrival Rates, and Extremes. Journal of Business and Economic Statistics, 2010, 28, 380-396.	2.9	5
10	A Theory of Dissimilarity Between Stochastic Discount Factors. Management Science, 2021, 67, 4602-4622.	4.1	2
11	Measuring vaccine effectiveness from limited public health datasets: Framework and estimates from India's second COVID wave. Science Advances, 2022, 8, eabn4274.	10.3	1
12	Currency Puzzles and the Oil Connection. SSRN Electronic Journal, 0, , .	0.4	0