

Panayotov, George Kamenov

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

514
citations

1307594

7
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1474206

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12
all docs

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docs citations

12
times ranked

229
citing authors

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