Evan W Anderson

List of Publications by Year
in descending order

10 papers	1,227 citations	1307594 7 h-index	1588992 8 g-index
10 all docs	10 docs citations	10 times ranked	493 citing authors

#	Article	IF	Citations
1	A Quartet of Semigroups for Model Specification, Robustness, Prices of Risk, and Model Detection. Journal of the European Economic Association, 2003, 1, 68-123.	3.5	487
2	The impact of risk and uncertainty on expected returnsâ˜†. Journal of Financial Economics, 2009, 94, 233-263.	9.0	337
3	Do Heterogeneous Beliefs Matter for Asset Pricing?. Review of Financial Studies, 2005, 18, 875-924.	6.8	193
4	Chapter 4 Mechanics of forming and estimating dynamic linear economies. Handbook of Computational Economics, 1996, 1, 171-252.	1.6	68
5	The dynamics of risk-sensitive allocations. Journal of Economic Theory, 2005, 125, 93-150.	1.1	63
6	Small noise methods for risk-sensitive/robust economies. Journal of Economic Dynamics and Control, 2012, 36, 468-500.	1.6	32
7	Robust Bayesian Portfolio Choices. Review of Financial Studies, 2016, 29, 1330-1375.	6.8	27
8	Robust Analytical and Computational Explorations of Coupled Economic-Climate Models with Carbon-Climate Response. SSRN Electronic Journal, 0, , .	0.4	15
9	Portfolio Choices with Many Big Models. Management Science, 2022, 68, 690-715.	4.1	3
10	Robust Consumption and Energy Decisions. SSRN Electronic Journal, 0, , .	0.4	2