

Evan W Anderson

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6482987/publications.pdf>

Version: 2024-02-01

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