Lars Peter Hansen

List of Publications by Year
in descending order

36 papers	6,414 citations	236925 25 h-index	361022 35 g-index
37 all docs	37 docs citations	37 times ranked	1955 citing authors

#	Article	IF	Citations
1	Robust Control and Model Uncertainty. American Economic Review, 2001, 91, 60-66.	8.5	955
2	The Role of Conditioning Information in Deducing Testable Restrictions Implied by Dynamic Asset Pricing Models. Econometrica, 1987, 55, 587.	4.2	724
3	Finite-Sample Properties of Some Alternative GMM Estimators. Journal of Business and Economic Statistics, 1996, 14, 262-280.	2.9	711
4	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
5	Assessing Specification Errors in Stochastic Discount Factor Models. Journal of Finance, 1997, 52, 557-590.	5.1	451
6	Robust Permanent Income and Pricing. Review of Economic Studies, 1999, 66, 873-907.	5.4	394
7	Robust control and model misspecification. Journal of Economic Theory, 2006, 128, 45-90.	1.1	308
8	The Empirical Foundations of Calibration. Journal of Economic Perspectives, 1996, 10, 87-104.	5.9	242
9	Beliefs, Doubts and Learning: Valuing Macroeconomic Risk. American Economic Review, 2007, 97, 1-30.	8.5	236
10	Long-Term Risk: An Operator Approach. Econometrica, 2009, 77, 177-234.	4.2	235
11	A method for calculating bounds on the asymptotic covariance matrices of generalized method of moments estimators. Journal of Econometrics, 1985, 30, 203-238.	6.5	172
12	Fragile beliefs and the price of uncertainty. Quantitative Economics, 2010, 1, 129-162.	1.4	169
13	Recursive robust estimation and control without commitment. Journal of Economic Theory, 2007, 136, 1-27.	1.1	165
14	Estimating Models With Intertemporal Substitution Using Aggregate Time Series Data. Journal of Business and Economic Statistics, 1990, 8, 53-69.	2.9	142
15	Doubts or variability?. Journal of Economic Theory, 2009, 144, 2388-2418.	1.1	131
16	Nobel Lecture: Uncertainty Outside and Inside Economic Models. Journal of Political Economy, 2014, 122, 945-987.	4.5	122
17	Misspecified Recovery. Journal of Finance, 2016, 71, 2493-2544.	5.1	119
18	Dynamic Valuation Decomposition Within Stochastic Economies. Econometrica, 2012, 80, 911-967.	4.2	112

#	Article	IF	Citations
19	Efficiency Bounds Implied by Multiperiod Conditional Moment Restrictions. Journal of the American Statistical Association, 1988, 83, 863-871.	3.1	69
20	Recursive utility in a Markov environment with stochastic growth. Proceedings of the National Academy of Sciences of the United States of America, 2012, 109, 11967-11972.	7.1	68
21	Efficient Estimation of Linear Asset-Pricing Models With Moving Average Errors. Journal of Business and Economic Statistics, 1996, 14, 53-68.	2.9	59
22	Three types of ambiguity. Journal of Monetary Economics, 2012, 59, 422-445.	3.4	53
23	Rational policymaking during a pandemic. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	7.1	53
24	Ambiguity Aversion and Model Misspecification: An Economic Perspective. Statistical Science, 2016, 31, .	2.8	40
25	Pricing growth-rate risk. Finance and Stochastics, 2012, 16, 1-15.	1.1	38
26	Aversion to ambiguity and model misspecification in dynamic stochastic environments. Proceedings of the National Academy of Sciences of the United States of America, 2018, 115, 9163-9168.	7.1	34
27	Central banking challenges posed by uncertain climate change and natural disasters. Journal of Monetary Economics, 2022, 125, 1-15.	3.4	32
28	Structured ambiguity and model misspecification. Journal of Economic Theory, 2022, 199, 105165.	1.1	15
29	Robust identification of investor beliefs. Proceedings of the National Academy of Sciences of the United States of America, 2020, 117, 33130-33140.	7.1	14
30	Efficiency Bounds Implied by Multiperiod Conditional Moment Restrictions. Journal of the American Statistical Association, 1988, 83, 863.	3.1	14
31	Making Decisions under Model Misspecification. SSRN Electronic Journal, 0, , .	0.4	11
32	Macroeconomic uncertainty prices when beliefs are tenuous. Journal of Econometrics, 2021, 223, 222-250.	6.5	10
33	Climate Change Uncertainty Spillover in the Macroeconomy. NBER Macroeconomics Annual, 2022, 36, 253-320.	3.8	10
34	Twisted probabilities, uncertainty, and prices. Journal of Econometrics, 2020, 216, 151-174.	6.5	9
35	Asset pricing under smooth ambiguity in continuous time. Economic Theory, 2022, 74, 335-371.	0.9	9
36	Uncertainty Spillovers for Markets and Policy. Annual Review of Economics, 2021, 13, 371-396.	5.5	0