Lars Peter Hansen

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/7198304/publications.pdf

Version: 2024-02-01

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	Central banking challenges posed by uncertain climate change and natural disasters. Journal of Monetary Economics, 2022, 125, 1-15.	3.4	32
2	Structured ambiguity and model misspecification. Journal of Economic Theory, 2022, 199, 105165.	1.1	15
3	Climate Change Uncertainty Spillover in the Macroeconomy. NBER Macroeconomics Annual, 2022, 36, 253-320.	3.8	10
4	Asset pricing under smooth ambiguity in continuous time. Economic Theory, 2022, 74, 335-371.	0.9	9
5	Macroeconomic uncertainty prices when beliefs are tenuous. Journal of Econometrics, 2021, 223, 222-250.	6.5	10
6	Uncertainty Spillovers for Markets and Policy. Annual Review of Economics, 2021, 13, 371-396.	5.5	0
7	Rational policymaking during a pandemic. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	7.1	53
8	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
9	Twisted probabilities, uncertainty, and prices. Journal of Econometrics, 2020, 216, 151-174.	6.5	9
10	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
11	Misspecified Recovery. Journal of Finance, 2016, 71, 2493-2544.	5.1	119
12	Ambiguity Aversion and Model Misspecification: An Economic Perspective. Statistical Science, 2016, 31, .	2.8	40
13	Nobel Lecture: Uncertainty Outside and Inside Economic Models. Journal of Political Economy, 2014, 122, 945-987.	4.5	122
14	Dynamic Valuation Decomposition Within Stochastic Economies. Econometrica, 2012, 80, 911-967.	4.2	112
15	Three types of ambiguity. Journal of Monetary Economics, 2012, 59, 422-445.	3.4	53
16	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
17	Pricing growth-rate risk. Finance and Stochastics, 2012, 16, 1-15.	1.1	38
18	Fragile beliefs and the price of uncertainty. Quantitative Economics, 2010, 1, 129-162.	1.4	169

#	Article	IF	Citations
19	Doubts or variability?. Journal of Economic Theory, 2009, 144, 2388-2418.	1.1	131
20	Long-Term Risk: An Operator Approach. Econometrica, 2009, 77, 177-234.	4.2	235
21	Beliefs, Doubts and Learning: Valuing Macroeconomic Risk. American Economic Review, 2007, 97, 1-30.	8.5	236
22	Recursive robust estimation and control without commitment. Journal of Economic Theory, 2007, 136, 1-27.	1.1	165
23	Robust control and model misspecification. Journal of Economic Theory, 2006, 128, 45-90.	1.1	308
24	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
25	Robust Control and Model Uncertainty. American Economic Review, 2001, 91, 60-66.	8.5	955
26	Robust Permanent Income and Pricing. Review of Economic Studies, 1999, 66, 873-907.	5.4	394
27	Assessing Specification Errors in Stochastic Discount Factor Models. Journal of Finance, 1997, 52, 557-590.	5.1	451
28	The Empirical Foundations of Calibration. Journal of Economic Perspectives, 1996, 10, 87-104.	5.9	242
29	Efficient Estimation of Linear Asset-Pricing Models With Moving Average Errors. Journal of Business and Economic Statistics, 1996, 14, 53-68.	2.9	59
30	Finite-Sample Properties of Some Alternative GMM Estimators. Journal of Business and Economic Statistics, 1996, 14, 262-280.	2.9	711
31	Estimating Models With Intertemporal Substitution Using Aggregate Time Series Data. Journal of Business and Economic Statistics, 1990, 8, 53-69.	2.9	142
32	Efficiency Bounds Implied by Multiperiod Conditional Moment Restrictions. Journal of the American Statistical Association, 1988, 83, 863-871.	3.1	69
33	Efficiency Bounds Implied by Multiperiod Conditional Moment Restrictions. Journal of the American Statistical Association, 1988, 83, 863.	3.1	14
34	The Role of Conditioning Information in Deducing Testable Restrictions Implied by Dynamic Asset Pricing Models. Econometrica, 1987, 55, 587.	4.2	724
35	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
36	Making Decisions under Model Misspecification. SSRN Electronic Journal, 0, , .	0.4	11