Citation Analysis

Below is a list of cites to my papers. The list was compiled using Web of Science, Google, and Google Scholar. I eliminated all citations to my own papers. For each paper, I first list the published papers that cite that paper (this includes forthcoming papers), and then the unpublished papers. The first number in parentheses next to the paper’s title is the number of citations by published papers while the second number counts citations in unpublished papers.

The number of citations in published papers, net of self-citations, is 86. This is higher than the corresponding number in the Web of Science database for various reasons: The Web of Science database does not include cites by forthcoming articles or books, for some journals the database is only updated once per year, and other journals are not included to begin with. The number of total citations in all papers is 305.

Note: The corresponding number of citations in the Web of Science database is 36. Cites to my published and working papers with co-authors Lustig and Lettau can more easily be found by searching on the respective co-author’s last name. Most other citations can be found using Vanni* S*.

Several of my published papers had more than one title during the various stages of their (working paper) lives, and finding all of the citations below requires searching under all of the different titles. In the list below, old working paper titles are listed as “a.k.a.”


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5. Consumption Risk and the Cross Section of Expected Returns -  
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14. Investing in Foreign Currency is like Betting on your Intertemporal Marginal Rate of Substitution.
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21. Risk Based Explanations of the Equity Premium
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79. Intertemporal Capital Asset Pricing Model With Owner Occupied Housing  
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19. Out-of-Sample Equity Premium Prediction: Consistently Beating the Historical Average
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22. Diversification and its Discontents: Idiosyncratic and Entrepreneurial Risk in the Quest for Social Status, Nikolai Roussanov, University of Chicago GSB
23. Can Information Costs Explain the Equity Premium and Stock Market Participation Puzzles? Hui Chen, University of Chicago GSB
24. Monitoring Costs and Portfolio Choice Barbara A. Bukhvalova, Haas, Berkeley
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The Returns on Human Capital: Good News on Wall Street is Bad News on Main Street, Review of Financial Studies, 2008 (3+12)

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12. Non-Equity Risks and Equity Home Bias, T. Chue, Working Paper Hong Kong Polytechnic University


14. Labor Hiring, Investment and Stock Return Predictability in the Cross Section, Santiago Bazdresch, frederico Belo, Xiaoji Lin, University of Minnesota - Finance Department
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**SUMMARY**

- 86 citations in published and forthcoming papers
- of which 56 are of my published or forthcoming papers
- 219 citations in unpublished papers
- Total: 305 citations
Other measures of impact

SSRN working paper downloads: 2,358

Web page hits: 17,700 since January 1st 2006

Articles appearing in Ph.D. class syllabi and Ph.D. reading groups (23)

Mortgage Timing
Stanford University, http://www.stanford.edu/~zhipengz/Reading_list.html

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James P. Weston, Rice University, Topics in Empirical Finance

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Why Has House Price Dispersion Gone Up?
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Last update: October 7, 2008