Lasse Heje Pedersen

List of Publications by Year
in descending order

76 papers	21,116 citations	147786 31 h-index	243610 44 g-index
86 all docs	86 docs citations	86 times ranked	5103 citing authors

#	Article	IF	Citations
1	Market Liquidity and Funding Liquidity. Review of Financial Studies, 2009, 22, 2201-2238.	6.8	3,724
2	Asset pricing with liquidity risk. Journal of Financial Economics, 2005, 77, 375-410.	9.0	2,269
3	Value and Momentum Everywhere. Journal of Finance, 2013, 68, 929-985.	5.1	1,781
4	Betting against beta. Journal of Financial Economics, 2014, 111, 1-25.	9.0	1,661
5	Time series momentum. Journal of Financial Economics, 2012, 104, 228-250.	9.0	1,167
6	Measuring Systemic Risk. Review of Financial Studies, 2017, 30, 2-47.	6.8	1,089
7	Over-the-Counter Markets. Econometrica, 2005, 73, 1815-1847.	4.2	983
8	How Sovereign Is Sovereign Credit Risk?. American Economic Journal: Macroeconomics, 2011, 3, 75-103.	2.7	738
9	Demand-Based Option Pricing. Review of Financial Studies, 2009, 22, 4259-4299.	6.8	684
10	Securities lending, shorting, and pricing. Journal of Financial Economics, 2002, 66, 307-339.	9.0	573
11	Predatory Trading. Journal of Finance, 2005, 60, 1825-1863.	5.1	526
12	Margin-based Asset Pricing and Deviations from the Law of One Price. Review of Financial Studies, 2011, 24, 1980-2022.	6.8	509
13	Valuation in Over-the-Counter Markets. Review of Financial Studies, 2007, 20, 1865-1900.	6.8	449
14	Liquidity and Asset Prices. Foundations and Trends in Finance, 2005, 1, 269-364.	3.3	412
15	Dynamic Trading with Predictable Returns and Transaction Costs. Journal of Finance, 2013, 68, 2309-2340.	5.1	412
16	Slow Moving Capital. American Economic Review, 2007, 97, 215-220.	8.5	409
17	Quality minus junk. Review of Accounting Studies, 2019, 24, 34-112.	6.0	357
18	Modeling Sovereign Yield Spreads: A Case Study of Russian Debt. Journal of Finance, 2003, 58, 119-159.	5.1	307

#	Article	IF	Citations
19	Leverage Aversion and Risk Parity. Financial Analysts Journal, 2012, 68, 47-59.	3.0	250
20	Carry. Journal of Financial Economics, 2018, 127, 197-225.	9.0	236
21	Risk Everywhere: Modeling and Managing Volatility. Review of Financial Studies, 2018, 31, 2729-2773.	6.8	222
22	Betting Against Beta. SSRN Electronic Journal, 0, , .	0.4	150
23	Liquidity and Risk Management. American Economic Review, 2007, 97, 193-197.	8.5	147
24	Size matters, if you control your junk. Journal of Financial Economics, 2018, 129, 479-509.	9.0	140
25	A Century of Evidence on Trend-Following Investing. Journal of Portfolio Management, 2017, 44, 15-29.	0.6	130
26	Time Series Momentum. SSRN Electronic Journal, 0, , .	0.4	123
27	Efficiently Inefficient Markets for Assets and Asset Management. Journal of Finance, 2018, 73, 1663-1712.	5.1	123
28	Dynamic portfolio choice with frictions. Journal of Economic Theory, 2016, 165, 487-516.	1.1	122
29	Measuring Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	97
30	Adverse Selection and the Required Return. Review of Financial Studies, 2004, 17, 643-665.	6.8	94
31	Betting against correlation: Testing theories of the low-risk effect. Journal of Financial Economics, 2020, 135, 629-652.	9.0	77
32	Value and Momentum Everywhere. SSRN Electronic Journal, 0, , .	0.4	72
33	Two Monetary Tools: Interest Rates and Haircuts. NBER Macroeconomics Annual, 2011, 25, 143-180.	3.8	72
34	Market Microstructure and Securities Values Evidence from the Tel Aviv Stock Exchangeï¼Š. , 0, , 72-100.		57
35	Sharpening the Arithmetic of Active Management. Financial Analysts Journal, 2018, 74, 21-36.	3.0	52
36	Generalized recovery. Journal of Financial Economics, 2019, 133, 154-174.	9.0	52

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37	Which Trend Is Your Friend?. Financial Analysts Journal, 2016, 72, 51-66.	3.0	47
38	Buffettâ€™s Alpha. Financial Analysts Journal, 2018, 74, 35-55.	3.0	45
39	Game on: Social networks and markets. Journal of Financial Economics, 2022, 146, 1097-1119.	9.0	44
40	Early option exercise: Never say never. Journal of Financial Economics, 2016, 121, 278-299.	9.0	42
41	Market Liquidity and Funding Liquidityï¼Š. , 0, , 199-244.		31
42	A Century of Evidence on Trend-Following Investing. SSRN Electronic Journal, 2017, , .	0.4	31
43	Embedded Leverage. Review of Asset Pricing Studies, 2022, 12, 1-52.	2.5	30
44	Enhanced Portfolio Optimization. Financial Analysts Journal, 2021, 77, 124-151.	3.0	22
45	Active and Passive Investing: Understanding Samuelsonâ€™s Dictum. Review of Asset Pricing Studies, 2022, 12, 389-446.	2.5	18
46	Risk Everywhere: Modeling and Managing Volatility. SSRN Electronic Journal, 0, , .	0.4	15
47	Value and Momentum Everywhere. SSRN Electronic Journal, 0, , .	0.4	14
48	Game On: Social Networks and Markets. SSRN Electronic Journal, 0, , .	0.4	13
49	Carry. SSRN Electronic Journal, 0, , .	0.4	11
50	Size Matters, If You Control Your Junk. SSRN Electronic Journal, 0, , .	0.4	10
51	Asset Pricing with Liquidity Risk. , 0, , 137-184.		8
52	Size Matters, If You Control Your Junk. SSRN Electronic Journal, 2015, , .	0.4	5
53	Which Trend Is Your Friend?. SSRN Electronic Journal, 0, , .	0.4	5
54	Betting Against Correlation: Testing Theories of the Low-Risk Effect. SSRN Electronic Journal, 2016, , .	0.4	5

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55	Economics with Market Liquidity Risk. Critical Finance Review, 2019, 8, 111-125.	0.9	5
56	Carry. SSRN Electronic Journal, 2013, , .	0.4	4
57	Buffett's Alpha. SSRN Electronic Journal, 0, , .	0.4	4
58	Illiquidity and Stock Returns Cross-Section and Time-Series Effectsï¼Š. , 2012, , 110-136.		3
59	Asset Pricing and the Bidâ€“Ask Spread. , 0, , 9-46.		3
60	Deep Value. SSRN Electronic Journal, 2017, , .	0.4	3
61	Trends Everywhere. SSRN Electronic Journal, 0, , .	0.4	3
62	Liquidity, Maturity, and the Yields on U.S. Treasury Securities. , 0, , 47-51.		2
63	Liquidity, Maturity, and the Yields on U.S. Treasury Securitiesï¼Š. , 0, , 52-68.		2
64	Is There a Replication Crisis in Finance?. SSRN Electronic Journal, 0, , .	0.4	2
65	Illiquidity and Stock Returns:Cross-Section and Time-Series Effects. , 0, , 105-109.		1
66	Liquidity and the 1987 Stock Market Crash. , 0, , 245-257.		1
67	Early Option Exercise: Never Say Never. SSRN Electronic Journal, 0, , .	0.4	1
68	Efficiently Inefficient Markets for Assets and Asset Management. SSRN Electronic Journal, 0, , .	0.4	1
69	Monitoring Leverage. SSRN Electronic Journal, 0, , .	0.4	1
70	Dynamic Trading with Predictable Returns and Transaction Costs. SSRN Electronic Journal, 2009, , .	0.4	0
71	Market Liquidity and Funding Liquidity. , 0, , 196-198.		0
72	Market Microstructure and Securities Values: Evidence from the Tel Aviv Stock Exchange. , 0, , 69-71.		0

#	Article	IF	Citations
73	Introduction and Overview of the Book. , 0, , ix-xiv.		0
74	Slow Moving Capital. , 0, , 258-270.		0
75	References for Introductions and Summaries. , 0, , 271-274.		0
76	Sharpening the Arithmetic of Active Management. SSRN Electronic Journal, 2017, , .	0.4	0