Lasse Heje Pedersen

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

77 papers	12,216 citations	31 h-index	86 g-index
86 ext. papers	17,287 ext. citations	3.8 avg, IF	7.12 L-index

#	Paper	IF	Citations
77	Market Liquidity and Funding Liquidity. *Review of Financial Studies*, **2009**, 22, 2201-2238	7	2392
76	Asset pricing with liquidity risk. *Journal of Financial Economics*, **2005**, 77, 375-410	6.6	1425
75	Value and Momentum Everywhere. *Journal of Finance*, **2013**, 68, 929-985	6.4	1036
74	Betting against beta. *Journal of Financial Economics*, **2014**, 111, 1-25	6.6	856
73	Time series momentum. *Journal of Financial Economics*, **2012**, 104, 228-250	6.6	678
72	Over-the-Counter Markets. *Econometrica*, **2005**, 73, 1815-1847	4.9	633
71	Measuring Systemic Risk. *Review of Financial Studies*, **2017**, 30, 2-47	7	586
70	How Sovereign Is Sovereign Credit Risk?. *American Economic Journal: Macroeconomics*, **2011**, 3, 75-103	3.6	519
69	Demand-Based Option Pricing. *Review of Financial Studies*, **2009**, 22, 4259-4299	7	386
68	Securities lending, shorting, and pricing. *Journal of Financial Economics*, **2002**, 66, 307-339	6.6	354
67	Predatory Trading. *Journal of Finance*, **2005**, 60, 1825-1863	6.4	347
66	Margin-based Asset Pricing and Deviations from the Law of One Price. *Review of Financial Studies*, **2011**, 24, 1980-2022	7	312
65	Valuation in Over-the-Counter Markets. *Review of Financial Studies*, **2007**, 20, 1865-1900	7	298
64	Liquidity and Asset Prices. *Foundations and Trends in Finance*, **2005**, 1, 269-364	0	296
63	Slow Moving Capital. *American Economic Review*, **2007**, 97, 215-220	9.7	259
62	Dynamic Trading with Predictable Returns and Transaction Costs. *Journal of Finance*, **2013**, 68, 2309-2340	6.4	225
61	Modeling Sovereign Yield Spreads: A Case Study of Russian Debt. *Journal of Finance*, **2003**, 58, 119-159	6.4	196

60	Leverage Aversion and Risk Parity. *Financial Analysts Journal*, **2012**, 68, 47-59	1.5	128
59	Quality minus junk. *Review of Accounting Studies*, **2019**, 24, 34-112	2.9	113
58	Risk Everywhere: Modeling and Managing Volatility. *Review of Financial Studies*, **2018**, 31, 2729-2773	7	110
57	Carry. *Journal of Financial Economics*, **2018**, 127, 197-225	6.6	102
56	Liquidity and Risk Management. *American Economic Review*, **2007**, 97, 193-197	9.7	100
55	Measuring Systemic Risk. *SSRN Electronic Journal*, **2010**,	1	67
54	Dynamic portfolio choice with frictions. *Journal of Economic Theory*, **2016**, 165, 487-516	1.4	66
53	Size matters, if you control your junk. *Journal of Financial Economics*, **2018**, 129, 479-509	6.6	57
52	Adverse Selection and the Required Return. *Review of Financial Studies*, **2004**, 17, 643-665	7	57
51	Two Monetary Tools: Interest Rates and Haircuts. *NBER Macroeconomics Annual*, **2011**, 25, 143-180	3.3	50
50	A Century of Evidence on Trend-Following Investing. *Journal of Portfolio Management*, **2017**, 44, 15-29	1.6	49
49	Value and Momentum Everywhere. *SSRN Electronic Journal*, **2009**,	1	47
48	Market Liquidity and Funding Liquidity **2007**,		47
47	Efficiently Inefficient Markets for Assets and Asset Management. *Journal of Finance*, **2018**, 73, 1663-1712	6.4	43
46	Carry **2013**,		31
45	Betting against correlation: Testing theories of the low-risk effect. *Journal of Financial Economics*, **2020**, 135, 629-652	6.6	28
44	Which Trend Is Your Friend?. *Financial Analysts Journal*, **2016**, 72, 51-66	1.5	26
43	When Everyone Runs for the Exit **2009**,		25

42	Sharpening the Arithmetic of Active Management. *Financial Analysts Journal*, **2018**, 74, 21-36	1.5	23
41	Efficiently Inefficient **2015**,		22
40	Early option exercise: Never say never. *Journal of Financial Economics*, **2016**, 121, 278-299	6.6	21
39	Margin-Based Asset Pricing and Deviations from the Law of One Price **2011**,		20
38	Generalized recovery. *Journal of Financial Economics*, **2019**, 133, 154-174	6.6	19
37	Buffett s Alpha. *Financial Analysts Journal*, **2018**, 74, 35-55	1.5	17
36	Two Monetary Tools: Interest Rates and Haircuts **2010**,		15
35	Valuation in Over-the-Counter Markets **2006**,		15
34	A Century of Evidence on Trend-Following Investing. *SSRN Electronic Journal*, **2017**,	1	14
33	Time Series Momentum. *SSRN Electronic Journal*, **2011**,	1	14
32	Risk Everywhere: Modeling and Managing Volatility. *SSRN Electronic Journal*, **2016**,	1	11
31	Over-the-Counter Markets **2004**,		9
30	Carry. *SSRN Electronic Journal*,	1	9
29	Game On: Social Networks and Markets. *SSRN Electronic Journal*,	1	6
28	Value and Momentum Everywhere. *SSRN Electronic Journal*, **2012**,	1	5
27	Betting Against Beta. *SSRN Electronic Journal*, **2011**,	1	5
26	Slow Moving Capital **2007**,		5
25	Size Matters, If You Control Your Junk. *SSRN Electronic Journal*, **2015**,	1	4

24	Betting Against Correlation: Testing Theories of the Low-Risk Effect. *SSRN Electronic Journal*, **2016**,	1	4
23	Enhanced Portfolio Optimization. *Financial Analysts Journal*, **2021**, 77, 124-151	1.5	4
22	Embedded Leverage. *Review of Asset Pricing Studies*,	10.4	4
21	Size Matters, If You Control Your Junk. *SSRN Electronic Journal*, **2015**,	1	3
20	Carry. *SSRN Electronic Journal*, **2013**,	1	3
19	Which Trend Is Your Friend?. *SSRN Electronic Journal*, **2015**,	1	2
18	Liquidity, Maturity, and the Yields on U.S. Treasury Securities47-51		2
17	Illiquidity and Stock Returns Cross-Section and Time-Series Effects*110-136		2
16	Asset Pricing and the Bid–Ask Spread9-46		2
15	Liquidity, Maturity, and the Yields on U.S. Treasury Securities*52-68		2
14	Game on: Social networks and markets. *Journal of Financial Economics*, **2022**,	6.6	2
13	Deep Value. *SSRN Electronic Journal*, **2017**,	1	1
12	Asset Pricing with Liquidity Risk137-184		1
11	Illiquidity and Stock Returns:Cross-Section and Time-Series Effects105-109		1
10	Market Liquidity and Funding Liquidity*199-244		1
9	Market Microstructure and Securities Values Evidence from the Tel Aviv Stock Exchange*72-100		1
8	Monitoring Leverage. *SSRN Electronic Journal*,	1	1
7	Trends Everywhere. *SSRN Electronic Journal*, **2018**,	1	1