Lasse Heje Pedersen

List of Publications by Year in Descending Order

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	Game on: Social networks and markets. *Journal of Financial Economics*, **2022**,	6.6	2
76	Enhanced Portfolio Optimization. *Financial Analysts Journal*, **2021**, 77, 124-151	1.5	4
75	Betting against correlation: Testing theories of the low-risk effect. *Journal of Financial Economics*, **2020**, 135, 629-652	6.6	28
74	Economics with Market Liquidity Risk. *Critical Finance Review*, **2019**, 8, 111-125	2.2	0
73	Generalized recovery. *Journal of Financial Economics*, **2019**, 133, 154-174	6.6	19
72	Quality minus junk. *Review of Accounting Studies*, **2019**, 24, 34-112	2.9	113
71	Efficiently Inefficient Markets for Assets and Asset Management. *Journal of Finance*, **2018**, 73, 1663-1712	6.4	43
70	Size matters, if you control your junk. *Journal of Financial Economics*, **2018**, 129, 479-509	6.6	57
69	Carry. *Journal of Financial Economics*, **2018**, 127, 197-225	6.6	102
68	Trends Everywhere. *SSRN Electronic Journal*, **2018**,	1	1
67	Buffett's Alpha. *Financial Analysts Journal*, **2018**, 74, 35-55	1.5	17
66	Sharpening the Arithmetic of Active Management. *Financial Analysts Journal*, **2018**, 74, 21-36	1.5	23
65	Risk Everywhere: Modeling and Managing Volatility. *Review of Financial Studies*, **2018**, 31, 2729-2773	7	110
64	A Century of Evidence on Trend-Following Investing. *Journal of Portfolio Management*, **2017**, 44, 15-29	1.6	49
63	A Century of Evidence on Trend-Following Investing. *SSRN Electronic Journal*, **2017**,	1	14
62	Deep Value. *SSRN Electronic Journal*, **2017**,	1	1
61	Measuring Systemic Risk. *Review of Financial Studies*, **2017**, 30, 2-47	7	586

60	Betting Against Correlation: Testing Theories of the Low-Risk Effect. *SSRN Electronic Journal*, **2016**,	1	4
59	Risk Everywhere: Modeling and Managing Volatility. *SSRN Electronic Journal*, **2016**,	1	11
58	Which Trend Is Your Friend?. *Financial Analysts Journal*, **2016**, 72, 51-66	1.5	26
57	Early option exercise: Never say never. *Journal of Financial Economics*, **2016**, 121, 278-299	6.6	21
56	Dynamic portfolio choice with frictions. *Journal of Economic Theory*, **2016**, 165, 487-516	1.4	66
55	Size Matters, If You Control Your Junk. *SSRN Electronic Journal*, **2015**,	1	4
54	Which Trend Is Your Friend?. *SSRN Electronic Journal*, **2015**,	1	2
53	Size Matters, If You Control Your Junk. *SSRN Electronic Journal*, **2015**,	1	3
52	Efficiently Inefficient **2015**,		22
51	Betting against beta. *Journal of Financial Economics*, **2014**, 111, 1-25	6.6	856
50	Dynamic Trading with Predictable Returns and Transaction Costs. *Journal of Finance*, **2013**, 68, 2309-2340	6.4	225
49	Value and Momentum Everywhere. *Journal of Finance*, **2013**, 68, 929-985	6.4	1036
48	Carry **2013**,		31
47	Carry. *SSRN Electronic Journal*, **2013**,	1	3
46	Time series momentum. *Journal of Financial Economics*, **2012**, 104, 228-250	6.6	678
45	Leverage Aversion and Risk Parity. *Financial Analysts Journal*, **2012**, 68, 47-59	1.5	128
44	Value and Momentum Everywhere. *SSRN Electronic Journal*, **2012**,	1	5
43	Betting Against Beta. *SSRN Electronic Journal*, **2011**,	1	5

42	Time Series Momentum. *SSRN Electronic Journal*, **2011**,	1	14
41	Margin-Based Asset Pricing and Deviations from the Law of One Price **2011**,		20
40	How Sovereign Is Sovereign Credit Risk?. *American Economic Journal: Macroeconomics*, **2011**, 3, 75-103	3.6	519
39	Margin-based Asset Pricing and Deviations from the Law of One Price. *Review of Financial Studies*, **2011**, 24, 1980-2022	7	312
38	Two Monetary Tools: Interest Rates and Haircuts. *NBER Macroeconomics Annual*, **2011**, 25, 143-180	3.3	50
37	Measuring Systemic Risk. *SSRN Electronic Journal*, **2010**,	1	67
36	Two Monetary Tools: Interest Rates and Haircuts **2010**,		15
35	Value and Momentum Everywhere. *SSRN Electronic Journal*, **2009**,	1	47
34	Demand-Based Option Pricing. *Review of Financial Studies*, **2009**, 22, 4259-4299	7	386
33	Market Liquidity and Funding Liquidity. *Review of Financial Studies*, **2009**, 22, 2201-2238	7	2392
32	When Everyone Runs for the Exit **2009**,		25
31	Liquidity and Risk Management. *American Economic Review*, **2007**, 97, 193-197	9.7	100
30	Valuation in Over-the-Counter Markets. *Review of Financial Studies*, **2007**, 20, 1865-1900	7	298
29	Slow Moving Capital. *American Economic Review*, **2007**, 97, 215-220	9.7	259
28	Slow Moving Capital **2007**,		5
27	Market Liquidity and Funding Liquidity **2007**,		47
26	Valuation in Over-the-Counter Markets **2006**,		15
25	Liquidity and Asset Prices. *Foundations and Trends in Finance*, **2005**, 1, 269-364	0	296

24	Predatory Trading. *Journal of Finance*, **2005**, 60, 1825-1863	6.4	347
23	Over-the-Counter Markets. *Econometrica*, **2005**, 73, 1815-1847	4.9	633
22	Asset pricing with liquidity risk. *Journal of Financial Economics*, **2005**, 77, 375-410	6.6	1425
21	Adverse Selection and the Required Return. *Review of Financial Studies*, **2004**, 17, 643-665	7	57
20	Over-the-Counter Markets **2004**,		9
19	Modeling Sovereign Yield Spreads: A Case Study of Russian Debt. *Journal of Finance*, **2003**, 58, 119-159	6.4	196
18	Securities lending, shorting, and pricing. *Journal of Financial Economics*, **2002**, 66, 307-339	6.6	354
17	Market Liquidity and Funding Liquidity196-198		
16	Liquidity, Maturity, and the Yields on U.S. Treasury Securities47-51		2
15	Market Microstructure and Securities Values: Evidence from the Tel Aviv Stock Exchange69-71		
14	Asset Pricing with Liquidity Risk137-184		1
13	Illiquidity and Stock Returns:Cross-Section and Time-Series Effects105-109		1
12	Illiquidity and Stock Returns Cross-Section and Time-Series Effects*110-136		2
11	Asset Pricing and the Bid–Ask Spread9-46		2
10	Liquidity, Maturity, and the Yields on U.S. Treasury Securities*52-68		2
9	Market Liquidity and Funding Liquidity*199-244		1
8	Slow Moving Capital258-270		
7	References for Introductions and Summaries271-274		

6	Market Microstructure and Securities Values Evidence from the Tel Aviv Stock Exchange*72-100		1
5	Liquidity and the 1987 Stock Market Crash245-257		0
4	Monitoring Leverage. *SSRN Electronic Journal,*	1	1
3	Carry. *SSRN Electronic Journal,*	1	9
2	Game On: Social Networks and Markets. *SSRN Electronic Journal,*	1	6
1	Embedded Leverage. *Review of Asset Pricing Studies,*	10.4	4