Jay Shanken

List of Publications by Year
in descending order

8 papers	4,295 citations	1163117 8 h-index	1588992 8 g-index
8 all docs	8 docs citations	8 times ranked	1111 citing authors

#	Article	IF	Citations
1	A Test of the Efficiency of a Given Portfolio. Econometrica, 1989, 57, 1121.	4.2	1,769
2	A skeptical appraisal of asset pricing testsâ˜†. Journal of Financial Economics, 2010, 96, 175-194.	9.0	1,063
3	Intertemporal asset pricing. Journal of Econometrics, 1990, 45, 99-120.	6.5	544
4	Comparing Asset Pricing Models. Journal of Finance, 2018, 73, 715-754.	5.1	299
5	Which Alpha?. Review of Financial Studies, 2017, 30, 1316-1338.	6.8	258
6	Pricing Model Performance and the Twoâ€Pass Crossâ€Sectional Regression Methodology. Journal of Finance, 2013, 68, 2617-2649.	5.1	211
7	Model Comparison with Sharpe Ratios. Journal of Financial and Quantitative Analysis, 2020, 55, 1840-1874.	3.5	83
8	Asset Allocation with Inflation-Protected Bonds. Financial Analysts Journal, 2004, 60, 54-70.	3.0	68