

Jay Shanken

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/102229/publications.pdf>

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