

Vihang Errunza

List of Publications by Year in descending order

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25
papers

3,026
citations

430874

18
h-index

610901

24
g-index

25
all docs

25
docs citations

25
times ranked

1106
citing authors

#	ARTICLE	IF	CITATIONS
1	International Asset Pricing under Mild Segmentation: Theory and Test. Journal of Finance, 1985, 40, 105-124.	5.1	592
2	Characterizing World Market Integration through Time. Journal of Financial and Quantitative Analysis, 2007, 42, 915-940.	3.5	374
3	Is the Potential for International Diversification Disappearing? A Dynamic Copula Approach. Review of Financial Studies, 2012, 25, 3711-3751.	6.8	356
4	International Asset Pricing under Mild Segmentation: Theory and Test. Journal of Finance, 1985, 40, 105.	5.1	315
5	Can the Gains from International Diversification Be Achieved without Trading Abroad?. Journal of Finance, 1999, 54, 2075-2107.	5.1	293
6	Tests of integration, mild segmentation and segmentation hypotheses. Journal of Banking and Finance, 1992, 16, 949-972.	2.9	147
7	Foreign Portfolio Equity Investments, Financial Liberalization, and Economic Development. Review of International Economics, 2001, 9, 703-726.	1.3	116
8	Capital Flow Controls, International Asset Pricing, and Investors' Welfare: A Multi-Country Framework. Journal of Finance, 1989, 44, 1025-1037.	5.1	103
9	Industry Risk and Market Integration. Management Science, 2004, 50, 207-221.	4.1	101
10	Do Implicit Barriers Matter for Globalization?. Review of Financial Studies, 2013, 26, 1694-1739.	6.8	96
11	Property rights protection, corporate transparency, and growth. Journal of International Business Studies, 2009, 40, 1533-1562.	7.3	90
12	Correlation dynamics and international diversification benefits. International Journal of Forecasting, 2014, 30, 807-824.	6.5	89
13	Does Emerging Market Exchange Risk Affect Global Equity Prices?. Journal of Financial and Quantitative Analysis, 2006, 41, 511-540.	3.5	76
14	International asset pricing under segmentation and PPP deviations. Journal of Financial Economics, 2007, 86, 543-578.	9.0	61
15	The Pricing of Country Funds from Emerging Markets: Theory and Evidence. International Journal of Theoretical and Applied Finance, 1998, 01, 111-143.	0.5	56
16	Size matters: The impact of financial liberalization on individual firms. Journal of International Money and Finance, 2006, 25, 1296-1318.	2.5	33
17	Corporate governance and state expropriation risk. Journal of Corporate Finance, 2015, 33, 71-84.	5.5	26
18	Capital Flow Controls, International Asset Pricing, and Investors' Welfare: A Multi-Country Framework. Journal of Finance, 1989, 44, 1025.	5.1	24

#	ARTICLE	IF	CITATIONS
19	Local risk factors in emerging markets: Are they separately priced?. Journal of Empirical Finance, 2006, 13, 444-461.	1.8	22
20	The Impact of Investability on Asset Valuation. Journal of Financial and Quantitative Analysis, 2015, 50, 1135-1163.	3.5	18
21	Measuring Sovereign Bond Market Integration. Review of Financial Studies, 2020, 33, 3446-3491.	6.8	16
22	The Dynamics of Geographic versus Sectoral Diversification: Is There a Link to the Real Economy?. Quarterly Journal of Finance, 2012, 02, 1250019.	0.7	14
23	How is Liquidity Priced in Global Markets?. Review of Financial Studies, 2021, 34, 4216-4268.	6.8	6
24	Do emerging markets provide currency diversification benefits?. International Journal of Banking, Accounting and Finance, 2013, 5, 102.	0.2	1
25	Exchange Risk and Market Integration. SSRN Electronic Journal, 0, , .	0.4	1