

Robert J Hodrick

List of Publications by Year in descending order

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36
papers

15,656
citations

304368

22
h-index

476904

29
g-index

36
all docs

36
docs citations

36
times ranked

4873
citing authors

#	ARTICLE	IF	CITATIONS
1	Postwar U.S. Business Cycles: An Empirical Investigation. <i>Journal of Money, Credit and Banking</i> , 1997, 29, 1.	0.9	4,308
2	The Cross-Section of Volatility and Expected Returns. <i>Journal of Finance</i> , 2006, 61, 259-299.	3.2	3,539
3	Forward Exchange Rates as Optimal Predictors of Future Spot Rates: An Econometric Analysis. <i>Journal of Political Economy</i> , 1980, 88, 829-853.	3.3	1,791
4	High idiosyncratic volatility and low returns: International and further U.S. evidence. <i>Journal of Financial Economics</i> , 2009, 91, 1-23.	4.6	1,296
5	Dividend Yields and Expected Stock Returns: Alternative Procedures for Inference and Measurement. <i>Review of Financial Studies</i> , 1992, 5, 357-386.	3.7	1,097
6	International Stock Return Comovements. <i>Journal of Finance</i> , 2009, 64, 2591-2626.	3.2	595
7	Characterizing Predictable Components in Excess Returns on Equity and Foreign Exchange Markets. <i>Journal of Finance</i> , 1992, 47, 467-509.	3.2	315
8	On biases in tests of the expectations hypothesis of the term structure of interest rates. <i>Journal of Financial Economics</i> , 1997, 44, 309-348.	4.6	311
9	An investigation of risk and return in forward foreign exchange. <i>Journal of International Money and Finance</i> , 1984, 3, 5-29.	1.3	268
10	On Testing for Speculative Bubbles. <i>Journal of Economic Perspectives</i> , 1990, 4, 85-101.	2.7	242
11	On biases in the measurement of foreign exchange risk premiums. <i>Journal of International Money and Finance</i> , 1993, 12, 115-138.	1.3	219
12	Expectations Hypotheses Tests. <i>Journal of Finance</i> , 2001, 56, 1357-1394.	3.2	204
13	Risk, uncertainty, and exchange rates. <i>Journal of Monetary Economics</i> , 1989, 23, 433-459.	1.8	191
14	Peso problem explanations for term structure anomalies. <i>Journal of Monetary Economics</i> , 2001, 48, 241-270.	1.8	185
15	Evaluating the specification errors of asset pricing models. <i>Journal of Financial Economics</i> , 2001, 62, 327-376.	4.6	176
16	The covariation of risk premiums and expected future spot exchange rates. <i>Journal of International Money and Finance</i> , 1986, 5, S5-S21.	1.3	164
17	Aggregate Idiosyncratic Volatility. <i>Journal of Financial and Quantitative Analysis</i> , 2012, 47, 1155-1185.	2.0	152
18	The implications of first-order risk aversion for asset market risk premiums. <i>Journal of Monetary Economics</i> , 1997, 40, 3-39.	1.8	138

#	ARTICLE	IF	CITATIONS
19	High Idiosyncratic Volatility and Low Returns: International and Further U.S. Evidence. SSRN Electronic Journal, 2008, , .	0.4	108
20	International asset pricing with time-varying risk premia. Journal of International Economics, 1981, 11, 573-587.	1.4	81
21	Foreign currency futures. Journal of International Economics, 1987, 22, 1-24.	1.4	71
22	Asset Price Volatility, Bubbles, and Process Switching. Journal of Finance, 1986, 41, 831-842.	3.2	69
23	Estimating the risk-return trade-off with overlapping data inference. Journal of Banking and Finance, 2016, 67, 135-145.	1.4	24
24	On the effects of macroeconomic policy in a maximizing model of a small open economy. Journal of Macroeconomics, 1982, 4, 195-213.	0.7	23
25	Aggregate Idiosyncratic Volatility. SSRN Electronic Journal, 2010, , .	0.4	21
26	Perfect Foresight, Financial Policies, and Exchange-Rate Dynamics. Canadian Journal of Economics, 1982, 15, 143.	0.6	16
27	U.S. International capital flows: Perspectives from rational maximizing models. Journal of Monetary Economics, 1989, 30, 231-288.	0.4	16
28	Expectations Hypotheses Tests. SSRN Electronic Journal, 2001, , .	0.4	15
29	An International Dynamic Asset Pricing Model. International Tax and Public Finance, 1999, 6, 597-620.	0.5	11
30	An International Dynamic Asset Pricing Model. , 1999, , 121-150.		5
31	Estimating the Conditional CAPM with Overlapping Data Inference. SSRN Electronic Journal, 0, , .	0.4	2
32	Do We Need Multi-Country Models to Explain Exchange Rate and Interest Rate Dynamics?. SSRN Electronic Journal, 0, , .	0.4	2
33	Estimating the Risk-Return Trade-Off with Overlapping Data Inference. SSRN Electronic Journal, 0, , .	0.4	1
34	Handbook of Applied Econometrics. Volume I: Macroeconomics. , 1999, , 221-311.		0
35	Measuring the Risk-Return Tradeoff with Time-Varying Conditional Covariances. SSRN Electronic Journal, 0, , .	0.4	0
36	The International Commonality of Idiosyncratic Variances. SSRN Electronic Journal, 2018, , .	0.4	0