

Andrea Buraschi

List of Publications by Year in descending order

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Version: 2024-02-01

21
papers

1,746
citations

759233

12
h-index

839539

18
g-index

23
all docs

23
docs citations

23
times ranked

614
citing authors

#	ARTICLE	IF	CITATIONS
1	Model Uncertainty and Option Markets with Heterogeneous Beliefs. <i>Journal of Finance</i> , 2006, 61, 2841-2897.	5.1	287
2	Inflation risk premia and the expectations hypothesis. <i>Journal of Financial Economics</i> , 2005, 75, 429-490.	9.0	206
3	The Price of a Smile: Hedging and Spanning in Option Markets. <i>Review of Financial Studies</i> , 2001, 14, 495-527.	6.8	205
4	Correlation Risk and Optimal Portfolio Choice. <i>Journal of Finance</i> , 2010, 65, 393-420.	5.1	192
5	When Uncertainty Blows in the Orchard: Comovement and Equilibrium Volatility Risk Premia. <i>Journal of Finance</i> , 2014, 69, 101-137.	5.1	163
6	Habit Formation and Macroeconomic Models of the Term Structure of Interest Rates. <i>Journal of Finance</i> , 2007, 62, 3009-3063.	5.1	133
7	Differences in beliefs and currency risk premiums. <i>Journal of Financial Economics</i> , 2010, 98, 415-438.	9.0	95
8	Liquidity risk and specialness. <i>Journal of Financial Economics</i> , 2002, 64, 243-284.	9.0	85
9	When There Is No Place to Hide: Correlation Risk and the Cross-Section of Hedge Fund Returns. <i>Review of Financial Studies</i> , 2014, 27, 581-616.	6.8	83
10	Economic Uncertainty, Disagreement, and Credit Markets. <i>Management Science</i> , 2014, 60, 1281-1296.	4.1	60
11	Incentives and Endogenous Risk Taking: A Structural View on Hedge Fund Alphas. <i>Journal of Finance</i> , 2014, 69, 2819-2870.	5.1	56
12	When Uncertainty Blows in the Orchard: Comovement and Equilibrium Volatility Risk Premia. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	38
13	When There is No Place to Hide - Correlation Risk and the Cross-Section of Hedge Fund Returns. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	28
14	The Geography of Funding Markets and Limits to Arbitrage. <i>Review of Financial Studies</i> , 2015, 28, 1103-1152.	6.8	25
15	Economic Uncertainty, Disagreement, and Credit Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	23
16	Term Structure Models with Differences in Beliefs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
17	Risk management implications of time-inconsistency: Model updating and recalibration of no-arbitrage models. <i>Journal of Banking and Finance</i> , 2005, 29, 2883-2907.	2.9	13
18	Model Uncertainty and Option Markets in Heterogeneous Economies. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	11

#	ARTICLE	IF	CITATIONS
19	Speculation, Sentiment, and Interest Rates. <i>Management Science</i> , 2022, 68, 2308-2329.	4.1	9
20	Subjective Bond Returns and Belief Aggregation. <i>Review of Financial Studies</i> , 0, , .	6.8	9
21	Subjective Bond Risk Premia and Belief Aggregation. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	4