Andrea Buraschi

List of Publications by Year
in descending order

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	Speculation, Sentiment, and Interest Rates. Management Science, 2022, 68, 2308-2329.	4.1	9
2	Subjective Bond Risk Premia and Belief Aggregation. SSRN Electronic Journal, 2019, , .	0.4	4
3	The Geography of Funding Markets and Limits to Arbitrage. Review of Financial Studies, 2015, 28, 1103-1152.	6.8	25
4	Economic Uncertainty, Disagreement, and Credit Markets. Management Science, 2014, 60, 1281-1296.	4.1	60
5	When Uncertainty Blows in the Orchard: Comovement and Equilibrium Volatility Risk Premia. Journal of Finance, 2014, 69, 101-137.	5.1	163
6	When There Is No Place to Hide: Correlation Risk and the Cross-Section of Hedge Fund Returns. Review of Financial Studies, 2014, 27, 581-616.	6.8	83
7	Incentives and Endogenous Risk Taking: A Structural View on Hedge Fund Alphas. Journal of Finance, 2014, 69, 2819-2870.	5.1	56
8	When There is No Place to Hide - Correlation Risk and the Cross-Section of Hedge Fund Returns. SSRN Electronic Journal, 2012, , .	0.4	28
9	When Uncertainty Blows in the Orchard: Comovement and Equilibrium Volatility Risk Premia. SSRN Electronic Journal, 2011, , .	0.4	38
10	Differences in beliefs and currency risk premiumsâ˜†. Journal of Financial Economics, 2010, 98, 415-438.	9.0	95
11	Correlation Risk and Optimal Portfolio Choice. Journal of Finance, 2010, 65, 393-420.	5.1	192
12	Habit Formation and Macroeconomic Models of the Term Structure of Interest Rates. Journal of Finance, 2007, 62, 3009-3063.	5.1	133
13	Model Uncertainty and Option Markets with Heterogeneous Beliefs. Journal of Finance, 2006, 61, 2841-2897.	5.1	287
14	Inflation risk premia and the expectations hypothesis. Journal of Financial Economics, 2005, 75, 429-490.	9.0	206
15	Model Uncertainty and Option Markets in Heterogeneous Economies. SSRN Electronic Journal, 2005, , .	0.4	11
16	Risk management implications of time-inconsistency: Model updating and recalibration of no-arbitrage models. Journal of Banking and Finance, 2005, 29, 2883-2907.	2.9	13
17	Liquidity risk and specialness. Journal of Financial Economics, 2002, 64, 243-284.	9.0	85
18	The Price of a Smile: Hedging and Spanning in Option Markets. Review of Financial Studies, 2001, 14, 495-527.	6.8	205

#	Article	IF	Citations
19	Economic Uncertainty, Disagreement, and Credit Markets. SSRN Electronic Journal, 0, , .	0.4	23
20	Term Structure Models with Differences in Beliefs. SSRN Electronic Journal, 0, , .	0.4	19
21	Subjective Bond Returns and Belief Aggregation. Review of Financial Studies, 0, , .	6.8	9