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## List of Publications by Year in descending order

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57  
papers

9,319  
citations

201385

27  
h-index

264894

42  
g-index

82  
all docs

82  
docs citations

82  
times ranked

1869  
citing authors

#	ARTICLE	IF	CITATIONS
1	Digesting Anomalies: An Investment Approach. Review of Financial Studies, 2015, 28, 650-705.	3.7	1,762
2	The Value Premium. Journal of Finance, 2005, 60, 67-103.	3.2	1,122
3	Equilibrium Cross Section of Returns. Journal of Political Economy, 2003, 111, 693-732.	3.3	675
4	Replicating Anomalies. Review of Financial Studies, 2020, 33, 2019-2133.	3.7	606
5	Is value riskier than growth?. Journal of Financial Economics, 2005, 78, 187-202.	4.6	556
6	The New Issues Puzzle: Testing the Investment-Based Explanation. Review of Financial Studies, 2008, 21, 2825-2855.	3.7	452
7	Investment-Based Expected Stock Returns. Journal of Political Economy, 2009, 117, 1105-1139.	3.3	390
8	Momentum Profits, Factor Pricing, and Macroeconomic Risk. Review of Financial Studies, 2008, 21, 2417-2448.	3.7	357
9	An Augmented $q$ -Factor Model with Expected Growth*. Review of Finance, 2021, 25, 1-41.	3.2	239
10	The $q$ -Theory Approach to Understanding the Accrual Anomaly. Journal of Accounting Research, 2010, 48, 177-223.	2.5	232
11	The Value Premium. SSRN Electronic Journal, 2002, , .	0.4	230
12	Does $q$ -theory with investment frictions explain anomalies in the cross section of returns?. Journal of Financial Economics, 2010, 98, 297-314.	4.6	218
13	Anomalies. Review of Financial Studies, 2009, 22, 4301-4334.	3.7	215
14	An Alternative Three-Factor Model. SSRN Electronic Journal, 0, , .	0.4	206
15	Financially Constrained Stock Returns. Journal of Finance, 2009, 64, 1827-1862.	3.2	191
16	Expected returns, yield spreads, and asset pricing tests. Review of Financial Studies, 2008, 21, 1297-1338.	3.7	143
17	Which Factors?*. Review of Finance, 2019, 23, 1-35.	3.2	133
18	The investment manifesto. Journal of Monetary Economics, 2013, 60, 351-366.	1.8	127

#	ARTICLE	IF	CITATIONS
19	Asset Pricing Implications of Firms' Financing Constraints. <i>Review of Financial Studies</i> , 2006, 19, 1321-1356.	3.7	118
20	The expected value premium. <i>Journal of Financial Economics</i> , 2008, 87, 269-280.	4.6	97
21	Value versus Growth: Time-Varying Expected Stock Returns. <i>Financial Management</i> , 2011, 40, 381-407.	1.5	88
22	Is Value Riskier Than Growth?. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	83
23	Endogenous Disasters. <i>American Economic Review</i> , 2018, 108, 2212-2245.	4.0	82
24	A neoclassical interpretation of momentum. <i>Journal of Monetary Economics</i> , 2014, 67, 109-128.	1.8	79
25	A Comparison of New Factor Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	77
26	Asset prices and business cycles with costly external finance. <i>Review of Economic Dynamics</i> , 2003, 6, 767-788.	0.7	73
27	The Investment CAPM. <i>European Financial Management</i> , 2017, 23, 545-603.	1.7	69
28	The CAPM strikes back? An equilibrium model with disasters. <i>Journal of Financial Economics</i> , 2019, 131, 269-298.	4.6	60
29	Do time-varying risk premiums explain labor market performance?. <i>Journal of Financial Economics</i> , 2011, 99, 385-399.	4.6	48
30	Solving the Diamond-Mortensen-Pissarides model accurately. <i>Quantitative Economics</i> , 2017, 8, 611-650.	0.9	42
31	Is the value spread a useful predictor of returns?. <i>Journal of Financial Markets</i> , 2008, 11, 199-227.	0.7	39
32	A Supply Approach to Valuation. <i>Review of Financial Studies</i> , 2013, 26, 3029-3067.	3.7	34
33	Do Anomalies Exist Ex Ante?. <i>Review of Finance</i> , 2014, 18, 843-875.	3.2	32
34	Financially Constrained Stock Returns. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	29
35	Aggregation, Capital Heterogeneity, and the Investment CAPM. <i>Review of Financial Studies</i> , 2020, 33, 2728-2771.	3.7	27
36	The Expected Value Premium. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	20

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37	Value Versus Growth: Time-Varying Expected Stock Returns. SSRN Electronic Journal, 0, , .	0.4	20
38	Expected Returns, Yield Spreads, and Asset Pricing Tests. SSRN Electronic Journal, 0, , .	0.4	19
39	Unemployment crises. Journal of Monetary Economics, 2021, 117, 335-353.	1.8	15
40	Covariances, Characteristics, and General Equilibrium: A Critique. SSRN Electronic Journal, 2011, , .	0.4	14
41	Searching for the equity premium. Journal of Financial Economics, 2022, 143, 897-926.	4.6	13
42	Replicating Anomalies. SSRN Electronic Journal, 2017, , .	0.4	12
43	Do Anomalies Exist Ex Ante?. SSRN Electronic Journal, 2011, , .	0.4	8
44	Value Versus Growth: Movements in Economic Fundamentals. SSRN Electronic Journal, 2005, , .	0.4	7
45	Motivating Factors. SSRN Electronic Journal, 2018, , .	0.4	7
46	An Equilibrium Asset Pricing Model with Labor Market Search. SSRN Electronic Journal, 0, , .	0.4	4
47	Neoclassical Factors. SSRN Electronic Journal, 0, , .	0.4	3
48	Is the Value Spread a Useful Predictor of Returns?. SSRN Electronic Journal, 2006, , .	0.4	2
49	Do Anomalies Exist Ex Ante?. SSRN Electronic Journal, 0, , .	0.4	2
50	The CAPM Strikes Back? An Investment Model with Disasters. SSRN Electronic Journal, 0, , .	0.4	2
51	Cross-Sectional Tobin's Q. SSRN Electronic Journal, 0, , .	0.4	1
52	Aggregation, Capital Heterogeneity, and the Investment CAPM. SSRN Electronic Journal, 0, , .	0.4	0
53	The Economics of Value Investing. SSRN Electronic Journal, 2017, , .	0.4	0
54	Aggregation, Capital Heterogeneity, and the Investment CAPM. SSRN Electronic Journal, 2019, , .	0.4	0

#	ARTICLE	IF	CITATIONS
55	Security Analysis: An Investment Perspective. SSRN Electronic Journal, 2019, , .	0.4	0
56	Optimal Market Timing. SSRN Electronic Journal, 0, , .	0.4	0
57	The Investment CAPM. SSRN Electronic Journal, 0, , .	0.4	0