

Bhaskaran Swaminathan

List of Publications by Year in descending order

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Version: 2024-02-01

23
papers

6,954
citations

471371

17
h-index

677027

22
g-index

24
all docs

24
docs citations

24
times ranked

2361
citing authors

#	ARTICLE	IF	CITATIONS
1	Toward an Implied Cost of Capital. <i>Journal of Accounting Research</i> , 2001, 39, 135-176.	2.5	1,583
2	Price Momentum and Trading Volume. <i>Journal of Finance</i> , 2000, 55, 2017-2069.	3.2	1,142
3	Are Dividend Changes a Sign of Firm Maturity?. <i>The Journal of Business</i> , 2002, 75, 387-424.	2.1	709
4	Investment Analysis and the Adjustment of Stock Prices to Common Information. <i>Review of Financial Studies</i> , 1993, 6, 799-824.	3.7	571
5	What is the Intrinsic Value of the Dow?. <i>Journal of Finance</i> , 1999, 54, 1693-1741.	3.2	517
6	Trading Volume and Cross-Autocorrelations in Stock Returns. <i>Journal of Finance</i> , 2000, 55, 913-935.	3.2	506
7	Estimating the Intertemporal Risk-Return Tradeoff Using the Implied Cost of Capital. <i>Journal of Finance</i> , 2008, 63, 2859-2897.	3.2	470
8	The cross-section of expected corporate bond returns: Betas or characteristics?. <i>Journal of Financial Economics</i> , 2005, 75, 85-114.	4.6	230
9	Stock and bond market interaction: Does momentum spill over?. <i>Journal of Financial Economics</i> , 2005, 75, 651-690.	4.6	187
10	Time-Varying Expected Small Firm Returns and Closed-End Fund Discounts. <i>Review of Financial Studies</i> , 1996, 9, 845-887.	3.7	179
11	Toward an Implied Cost of Capital. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	163
12	Testing International Asset Pricing Models Using Implied Costs of Capital. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 307-335.	2.0	161
13	Predicting market returns using aggregate implied cost of capital. <i>Journal of Financial Economics</i> , 2013, 110, 419-436.	4.6	141
14	Industry Classifications and Return Comovement. <i>Financial Analysts Journal</i> , 2007, 63, 56-70.	1.2	132
15	Are IPOs Underpriced?. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	85
16	How does the corporate bond market value capital investments and accruals?. <i>Review of Accounting Studies</i> , 2009, 14, 31-62.	3.1	61
17	Valuing the Dow: A Bottom-Up Approach. <i>Financial Analysts Journal</i> , 1999, 55, 4-23.	1.2	23
18	Predicting Market Returns Using Aggregate Implied Cost of Capital. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	23

#	ARTICLE	IF	CITATIONS
19	Macromomentum: Evidence of Predictability in International Equity Markets. SSRN Electronic Journal, 2001, , .	0.4	18
20	Toward An Ex Ante Cost-of-Capital. SSRN Electronic Journal, 1999, , .	0.4	17
21	Incomplete Information, Trading Costs and Cross-autocorrelations in Stock Returns. Economic Notes, 2004, 33, 145-181.	0.3	6
22	Predicting Time-Varying Value Premium Using the Implied Cost of Capital: Implications for Countercyclical Risk, Mispricing and Style Investing. SSRN Electronic Journal, 2012, , .	0.4	3
23	Macromomentum: Returns Predictability in Currencies and International Equity Indices. SSRN Electronic Journal, 2003, , .	0.4	2