

Bhaskaran Swaminathan

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10747109/publications.pdf>

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	Predicting market returns using aggregate implied cost of capital. Journal of Financial Economics, 2013, 110, 419-436.	4.6	141
2	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
3	Predicting Market Returns Using Aggregate Implied Cost of Capital. SSRN Electronic Journal, 2012, , .	0.4	23
4	How does the corporate bond market value capital investments and accruals?. Review of Accounting Studies, 2009, 14, 31-62.	3.1	61
5	Testing International Asset Pricing Models Using Implied Costs of Capital. Journal of Financial and Quantitative Analysis, 2009, 44, 307-335.	2.0	161
6	Estimating the Intertemporal Riskâ€“Return Tradeoff Using the Implied Cost of Capital. Journal of Finance, 2008, 63, 2859-2897.	3.2	470
7	Industry Classifications and Return Comovement. Financial Analysts Journal, 2007, 63, 56-70.	1.2	132
8	Stock and bond market interaction: Does momentum spill over?. Journal of Financial Economics, 2005, 75, 651-690.	4.6	187
9	The cross-section of expected corporate bond returns: Betas or characteristics?. Journal of Financial Economics, 2005, 75, 85-114.	4.6	230
10	Incomplete Information, Trading Costs and Cross-autocorrelations in Stock Returns. Economic Notes, 2004, 33, 145-181.	0.3	6
11	Macromomentum: Returns Predictability in Currencies and International Equity Indices. SSRN Electronic Journal, 2003, , .	0.4	2
12	Are Dividend Changes a Sign of Firm Maturity?. The Journal of Business, 2002, 75, 387-424.	2.1	709
13	Are IPOs Underpriced?. SSRN Electronic Journal, 2001, , .	0.4	85
14	Macromomentum: Evidence of Predictability in International Equity Markets. SSRN Electronic Journal, 2001, , .	0.4	18
15	Toward an Implied Cost of Capital. Journal of Accounting Research, 2001, 39, 135-176.	2.5	1,583
16	Trading Volume and Cross-Autocorrelations in Stock Returns. Journal of Finance, 2000, 55, 913-935.	3.2	506
17	Price Momentum and Trading Volume. Journal of Finance, 2000, 55, 2017-2069.	3.2	1,142
18	Toward an Implied Cost of Capital. SSRN Electronic Journal, 2000, , .	0.4	163

#	ARTICLE	IF	CITATIONS
19	Valuing the Dow: A Bottom-Up Approach. Financial Analysts Journal, 1999, 55, 4-23.	1.2	23
20	Toward An Ex Ante Cost-of-Capital. SSRN Electronic Journal, 1999, , .	0.4	17
21	What is the Intrinsic Value of the Dow?. Journal of Finance, 1999, 54, 1693-1741.	3.2	517
22	Time-Varying Expected Small Firm Returns and Closed-End Fund Discounts. Review of Financial Studies, 1996, 9, 845-887.	3.7	179
23	Investment Analysis and the Adjustment of Stock Prices to Common Information. Review of Financial Studies, 1993, 6, 799-824.	3.7	571