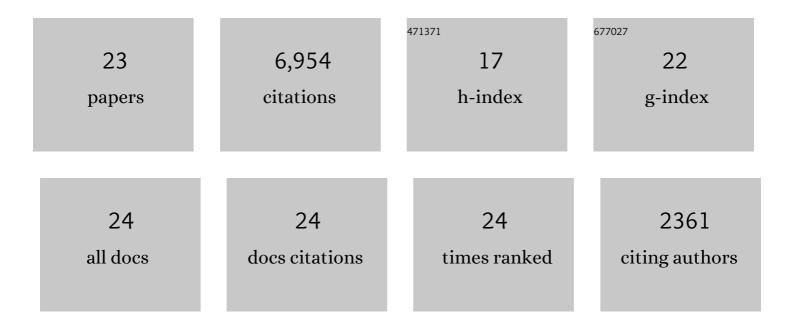
## Bhaskaran Swaminathan

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/10747109/publications.pdf Version: 2024-02-01



| #  | 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<br>Quantitative Analysis, 2009, 44, 307-335.                                   | 2.0 | 161       |
| 6  | Estimating the Intertemporal Risk–Return Tradeoff Using the Implied Cost of Capital. Journal of<br>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,<br>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<br>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<br>Studies, 1993, 6, 799-824. | 3.7 | 571       |