

Ravi Bansal

List of Publications by Year in descending order

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41
papers

8,002
citations

279487

23
h-index

500791

28
g-index

50
all docs

50
docs citations

50
times ranked

1701
citing authors

#	ARTICLE	IF	CITATIONS
1	Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles. <i>Journal of Finance</i> , 2004, 59, 1481-1509.	3.2	3,080
2	Consumption, Dividends, and the Cross Section of Equity Returns. <i>Journal of Finance</i> , 2005, 60, 1639-1672.	3.2	459
3	Term Structure of Interest Rates with Regime Shifts. <i>Journal of Finance</i> , 2002, 57, 1997-2043.	3.2	367
4	The forward premium puzzle: different tales from developed and emerging economies. <i>Journal of International Economics</i> , 2000, 51, 115-144.	1.4	360
5	A Long-Run Risks Explanation of Predictability Puzzles in Bond and Currency Markets. <i>Review of Financial Studies</i> , 2013, 26, 1-33.	3.7	349
6	An Empirical Evaluation of the Long-Run Risks Model for Asset Prices. <i>Critical Finance Review</i> , 2012, 1, 183-221.	0.4	340
7	Volatility, the Macroeconomy, and Asset Prices. <i>Journal of Finance</i> , 2014, 69, 2471-2511.	3.2	266
8	Interpretable asset markets?. <i>European Economic Review</i> , 2005, 49, 531-560.	1.2	232
9	An Exploration of the Forward Premium Puzzle in Currency Markets. <i>Review of Financial Studies</i> , 1997, 10, 369-403.	3.7	202
10	A Monetary Explanation of the Equity Premium, Term Premium, and Risk-Free Rate Puzzles. <i>Journal of Political Economy</i> , 1996, 104, 1135-1171.	3.3	189
11	No Arbitrage and Arbitrage Pricing: A New Approach. <i>Journal of Finance</i> , 1993, 48, 1231-1262.	3.2	168
12	Cointegration and Consumption Risks in Asset Returns. <i>Review of Financial Studies</i> , 2009, 22, 1343-1375.	3.7	144
13	A New Approach to International Arbitrage Pricing. <i>Journal of Finance</i> , 1993, 48, 1719-1747.	3.2	115
14	Rational Pessimism, Rational Exuberance, and Asset Pricing Models. <i>Review of Economic Studies</i> , 2007, 74, 1005-1033.	2.9	107
15	Nonparametric estimation of structural models for high-frequency currency market data. <i>Journal of Econometrics</i> , 1995, 66, 251-287.	3.5	105
16	Regime Shifts, Risk Premiums in the Term Structure, and the Business Cycle. <i>Journal of Business and Economic Statistics</i> , 2004, 22, 396-409.	1.8	100
17	Consumption, Dividends, and the Cross-Section of Equity Returns. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	98
18	Long Run Risks, the Macroeconomy, and Asset Prices. <i>American Economic Review</i> , 2010, 100, 542-546.	4.0	96

#	ARTICLE	IF	CITATIONS
19	GROWTH-OPTIMAL PORTFOLIO RESTRICTIONS ON ASSET PRICING MODELS. Macroeconomic Dynamics, 1997, 1, .	0.6	91
20	Risks for the long run: Estimation with time aggregation. Journal of Monetary Economics, 2016, 82, 52-69.	1.8	85
21	Market efficiency, asset returns, and the size of the risk premium in global equity markets. Journal of Econometrics, 2002, 109, 195-237.	3.5	78
22	Confidence Risk and Asset Prices. American Economic Review, 2010, 100, 537-541.	4.0	71
23	Learning and Asset-price Jumps. Review of Financial Studies, 2011, 24, 2738-2780.	3.7	62
24	The term structure of equity risk premia. Journal of Financial Economics, 2021, 142, 1209-1228.	4.6	46
25	Socially Responsible Investing in Good and Bad Times. Review of Financial Studies, 2022, 35, 2067-2099.	3.7	46
26	No Arbitrage and Arbitrage Pricing: A New Approach. , 1993, 48, 1231.		35
27	A New Approach to International Arbitrage Pricing. , 1993, 48, 1719.		27
28	Endogenous Liquidity Supply. SSRN Electronic Journal, 2010, , .	0.4	18
29	Cointegration and Long-Run Asset Allocation. Journal of Business and Economic Statistics, 2011, 29, 161-173.	1.8	18
30	Long-Run Risks and Risk Compensation in Equity Markets. , 2008, , 167-193.		18
31	The Asset Pricing-Macro Nexus and Return-Cash Flow Predictability. SSRN Electronic Journal, 0, , .	0.4	15
32	Expropriation Risk and Return in Global Equity Markets. SSRN Electronic Journal, 0, , .	0.4	12
33	Interpreting Risk Premia Across Size, Value, and Industry Portfolios. SSRN Electronic Journal, 0, , .	0.4	11
34	Learning and Asset-Price Jumps. SSRN Electronic Journal, 0, , .	0.4	11
35	Equity Capital: A Puzzle?. SSRN Electronic Journal, 0, , .	0.4	7
36	Regime-Shifts, Risk Premiums in the Term Structure, and the Business Cycle. SSRN Electronic Journal, 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
37	Dynamic Trading Strategies and Portfolio Choice. SSRN Electronic Journal, 2004, , .	0.4	2
38	Long Run Risks and Equity Returns. SSRN Electronic Journal, 0, , .	0.4	2
39	Confidence Risk and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	2
40	Uncertainty-Induced Reallocations and the Macroeconomy. SSRN Electronic Journal, 2016, , .	0.4	1
41	Risk Preferences and the Macro Announcement Premium. SSRN Electronic Journal, 0, , .	0.4	0