Dimitri Vayanos

List of Publications by Year
in descending order

37 papers	6,139 citations	236925 25 h-index	454955 30 g-index
48 all docs	48 docs citations	48 times ranked	1732 citing authors

#	Article	IF	Citations
1	A Preferredâ€Habitat Model of the Term Structure of Interest Rates. Econometrica, 2021, 89, 77-112.	4.2	126
2	Liquidity Risk and the Dynamics of Arbitrage Capital. Journal of Finance, 2019, 74, 1139-1173.	5.1	43
3	Financial Markets Where Traders Neglect the Informational Content of Prices. Journal of Finance, 2019, 74, 371-399.	5.1	81
4	The Dynamics of Financially Constrained Arbitrage. Journal of Finance, 2018, 73, 1713-1750.	5.1	69
5	Arbitrage and Its Limits. , 2018, , 45-47.		1
6	The Analytics of the Greek Crisis. NBER Macroeconomics Annual, 2017, 31, 1-81.	3.8	72
7	ESBies: safety in the tranches. Economic Policy, 2017, 32, 175-219.	2.3	67
8	The Sovereign-Bank Diabolic Loop and ESBies. American Economic Review, 2016, 106, 508-512.	8.5	146
9	Bond Supply and Excess Bond Returns. Review of Financial Studies, 2014, 27, 663-713.	6.8	322
10	Introduction to financial economics. Journal of Economic Theory, 2014, 149, 1-14.	1.1	5
11	Market Liquidityâ€"Theory and Empirical Evidence. Handbook of the Economics of Finance, 2013, 2, 1289-1361.	3.1	67
12	An Institutional Theory of Momentum and Reversal. Review of Financial Studies, 2013, 26, 1087-1145.	6.8	282
13	Bond Market Clienteles, the Yield Curve, and the Optimal Maturity Structure of Government Debt. Review of Financial Studies, 2013, 26, 1914-1961.	6.8	48
14	Quantitative Easing and Unconventional Monetary Policy â€" an Introduction. Economic Journal, 2012, 122, F271-F288.	3.6	283
15	Liquidity and Asset Returns Under Asymmetric Information and Imperfect Competition. Review of Financial Studies, 2012, 25, 1339-1365.	6.8	123
16	Theories of Liquidity. Foundations and Trends in Finance, 2011, 6, 221-317.	3.3	23
17	A MODEL OF FINANCIAL MARKET LIQUIDITY BASED ON INTERMEDIARY CAPITAL. Journal of the European Economic Association, 2010, 8, 456-466.	3.5	48
18	The Gambler's and Hot-Hand Fallacies: Theory and Applications. Review of Economic Studies, 2010, 77, 730-778.	5.4	274

#	ARTICLE	IF	CITATIONS
19	Price Pressure in the Government Bond Market. American Economic Review, 2010, 100, 585-590.	8.5	227
20	Limits of Arbitrage. Annual Review of Financial Economics, 2010, 2, 251-275.	4.7	398
21	A Preferred-Habitat Model of the Term Structure of Interest Rates. SSRN Electronic Journal, 2009, , .	0.4	62
22	A Searchâ€Based Theory of the Onâ€theâ€Run Phenomenon. Journal of Finance, 2008, 63, 1361-1398.	5.1	279
23	Strong-Form Efficiency with Monopolistic Insiders. Review of Financial Studies, 2008, 21, 2275-2306.	6.8	46
24	Search and endogenous concentration of liquidity in asset markets. Journal of Economic Theory, 2007, 136, 66-104.	1.1	195
25	A Search-Based Theory of the On-the-Run Phenomenon. SSRN Electronic Journal, 2006, , .	0.4	49
26	Equilibrium and welfare in markets with financially constrained arbitrageurs. Journal of Financial Economics, 2002, 66, 361-407.	9.0	944
27	Equilibrium and Welfare in Markets with Financially Constrained Arbitrageurs. SSRN Electronic Journal, 2001, , .	0.4	70
28	Strategic Trading in a Dynamic Noisy Market. Journal of Finance, 2001, 56, 131-171.	5.1	125
29	Strategic Trading and Welfare in a Dynamic Market. Review of Economic Studies, 1999, 66, 219-254.	5.4	183
30	Equilibrium interest rate and liquidity premium with transaction costs. Economic Theory, 1999, 13, 509-539.	0.9	151
31	Transaction Costs and Asset Prices: A Dynamic Equilibrium model. Review of Financial Studies, 1998, 11, 1-58.	6.8	358
32	Limits of Arbitrage: The State of the Theory. SSRN Electronic Journal, 0, , .	0.4	5
33	An Institutional Theory of Momentum and Reversal. SSRN Electronic Journal, 0, , .	0.4	61
34	The Dynamics of Financially Constrained Arbitrage. SSRN Electronic Journal, 0, , .	0.4	1
35	A Model of Financial Market Liquidity Based on Intermediary Capital. SSRN Electronic Journal, 0, , .	0.4	6
36	Strong-Form Efficiency with Monopolistic Insiders. SSRN Electronic Journal, 0, , .	0.4	2

#	Article	IF	Citations
37	Liquidity and Asset Prices: A Unified Framework. SSRN Electronic Journal, 0, , .	0.4	4