Mikhail Chernov

List of Publications by Year
in descending order

27 papers	3,352 citations	516710 16 h-index	752698 20 g-index
29 all docs	29 docs citations	29 times ranked	987 citing authors

#	Article	IF	Citations
1	Conditional Dynamics and the Multihorizon Risk-Return Trade-Off. Review of Financial Studies, 2022, 35, 1310-1347.	6.8	22
2	The PPP View of Multihorizon Currency Risk Premiums. Review of Financial Studies, 2021, 34, 2728-2772.	6.8	13
3	Sovereign credit risk and exchange rates: Evidence from CDS quanto spreads. Journal of Financial Economics, 2020, 137, 129-151.	9.0	34
4	A Macrofinance View of U.S. Sovereign CDS Premiums. Journal of Finance, 2020, 75, 2809-2844.	5.1	35
5	Term structures of asset prices and returns. Journal of Financial Economics, 2018, 129, 1-23.	9.0	53
6	Crash Risk in Currency Returns. Journal of Financial and Quantitative Analysis, 2018, 53, 137-170.	3.5	55
7	Sources of Entropy in Representative Agent Models. Journal of Finance, 2014, 69, 51-99.	5.1	124
8	CDS Auctions. Review of Financial Studies, 2013, 26, 768-805.	6.8	39
9	The term structure of inflation expectations. Journal of Financial Economics, 2012, 106, 367-394.	9.0	197
10	Disasters Implied by Equity Index Options. Journal of Finance, 2011, 66, 1969-2012.	5.1	232
11	No-arbitrage macroeconomic determinants of the yield curve. Journal of Econometrics, 2010, 159, 166-182.	6.5	103
12	Unspanned Stochastic Volatility in Affine Models: Evidence from Eurodollar Futures and Options. Management Science, 2009, 55, 1292-1305.	4.1	45
13	Understanding Index Option Returns. Review of Financial Studies, 2009, 22, 4493-4529.	6.8	274
14	The Term Structure of Inflation Expectations. SSRN Electronic Journal, 2008, , .	0.4	39
15	On the Role of Risk Premia in Volatility Forecasting. Journal of Business and Economic Statistics, 2007, 25, 411-426.	2.9	109
16	Understanding Index Option Returns. SSRN Electronic Journal, 2007, , .	0.4	52
17	Model Specification and Risk Premia: Evidence from Futures Options. Journal of Finance, 2007, 62, 1453-1490.	5.1	546
18	Alternative models for stock price dynamics. Journal of Econometrics, 2003, 116, 225-257.	6.5	721

#	Article	IF	Citations
19	Empirical reverse engineering of the pricing kernel. Journal of Econometrics, 2003, 116, 329-364.	6.5	34
20	A study towards a unified approach to the joint estimation of objective and risk neutral measures for the purpose of options valuation. Journal of Financial Economics, 2000, 56, 407-458.	9.0	476
21	Monetary Policy Risk: Rules versus Discretion. Review of Financial Studies, 0, , .	6.8	1
22	Crash Risk in Currency Returns. SSRN Electronic Journal, 0, , .	0.4	22
23	Implied Volatilities as Forecasts of Future Volatility, Time-Varying Risk Premia, and Returns Variability. SSRN Electronic Journal, 0, , .	0.4	9
24	Efficient Estimation of Jump Diffusions and General Dynamic Models with a Continuum of Moment Conditions. SSRN Electronic Journal, 0, , .	0.4	20
25	Model Specification and Risk Premia: Evidence from Futures Options. SSRN Electronic Journal, 0, , .	0.4	42
26	Term Structure and Volatility: Lessons from the Eurodollar Markets. SSRN Electronic Journal, 0, , .	0.4	34
27	Conditional Dynamics and the Multi-Horizon Risk-Return Trade-Off. SSRN Electronic Journal, 0, , .	0.4	0