

Zhiguo He

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11112259/publications.pdf>

Version: 2024-02-01

47
papers

5,762
citations

257450

24
h-index

377865

34
g-index

60
all docs

60
docs citations

60
times ranked

1685
citing authors

#	ARTICLE	IF	CITATIONS
1	Treasury inconvenience yields during the COVID-19 crisis. <i>Journal of Financial Economics</i> , 2022, 143, 57-79.	9.0	114
2	Commonality in Credit Spread Changes: Dealer Inventory and Intermediary Distress. <i>Review of Financial Studies</i> , 2022, 35, 4630-4673.	6.8	19
3	Introduction: Special Issue on China I. <i>Review of Finance</i> , 2022, 26, 445-447.	6.3	4
4	Leverage Dynamics without Commitment. <i>Journal of Finance</i> , 2021, 76, 1195-1250.	5.1	62
5	Dealing With a Liquidity Crisis: Economic and Financial Policies in China During the Coronavirus Outbreak. , 2021, , 55-63.		1
6	Economic Effects of Lockdown in China. , 2021, , 3-10.		1
7	Decentralized Mining in Centralized Pools. <i>Review of Financial Studies</i> , 2021, 34, 1191-1235.	6.8	166
8	The financing of local government in China: Stimulus loan wanes and shadow banking waxes. <i>Journal of Financial Economics</i> , 2020, 137, 42-71.	9.0	254
9	A Macroeconomic Framework for Quantifying Systemic Risk. <i>American Economic Journal: Macroeconomics</i> , 2019, 11, 1-37.	2.7	29
10	A Model of Safe Asset Determination. <i>American Economic Review</i> , 2019, 109, 1230-1262.	8.5	96
11	Blockchain Disruption and Smart Contracts. <i>Review of Financial Studies</i> , 2019, 32, 1754-1797.	6.8	578
12	Quantifying Liquidity and Default Risks of Corporate Bonds over the Business Cycle. <i>Review of Financial Studies</i> , 2018, 31, 852-897.	6.8	113
13	The Financing of Local Government in the People's Republic of China: Stimulus Loan Wanes and Shadow Banking Waxes. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
14	Intermediary Asset Pricing and the Financial Crisis. <i>Annual Review of Financial Economics</i> , 2018, 10, 173-197.	4.7	58
15	Optimal Long-Term Contracting with Learning. <i>Review of Financial Studies</i> , 2017, 30, 2006-2065.	6.8	47
16	Intermediary asset pricing: New evidence from many asset classes. <i>Journal of Financial Economics</i> , 2017, 126, 1-35.	9.0	490
17	Leverage-Induced Fire Sales and Stock Market Crashes. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	3
18	Dynamic Debt Maturity. <i>Review of Financial Studies</i> , 2016, 29, 2677-2736.	6.8	63

#	ARTICLE	IF	CITATIONS
19	What Makes US Government Bonds Safe Assets?. American Economic Review, 2016, 106, 519-523.	8.5	43
20	Information Acquisition in Rumor-Based Bank Runs. Journal of Finance, 2016, 71, 1113-1158.	5.1	69
21	Quantifying Liquidity and Default Risks of Corporate Bonds Over the Business Cycle. SSRN Electronic Journal, 2015, , .	0.4	12
22	Uncertainty, Risk, and Incentives: Theory and Evidence. Management Science, 2014, 60, 206-226.	4.1	42
23	A Theory of Debt Maturity: The Long and Short of Debt Overhang. Journal of Finance, 2014, 69, 719-762.	5.1	203
24	Endogenous Liquidity and Defaultable Bonds. Econometrica, 2014, 82, 1443-1508.	4.2	168
25	Delegated asset management, investment mandates, and capital immobility. Journal of Financial Economics, 2013, 107, 239-258.	9.0	77
26	Intermediary Asset Pricing. American Economic Review, 2013, 103, 732-770.	8.5	909
27	Debt Financing in Asset Markets. American Economic Review, 2012, 102, 88-94.	8.5	23
28	Dynamic Agency and the q Theory of Investment. Journal of Finance, 2012, 67, 2295-2340.	5.1	233
29	Dynamic Debt Runs. Review of Financial Studies, 2012, 25, 1799-1843.	6.8	291
30	Dynamic Compensation Contracts with Private Savings. Review of Financial Studies, 2012, 25, 1494-1549.	6.8	60
31	Rollover Risk and Credit Risk. Journal of Finance, 2012, 67, 391-430.	5.1	418
32	Dynamic Compensation Contracts with Private Savings. SSRN Electronic Journal, 2011, , .	0.4	5
33	A model of dynamic compensation and capital structure. Journal of Financial Economics, 2011, 100, 351-366.	9.0	96
34	A Model of Dynamic Compensation and Capital Structure. SSRN Electronic Journal, 2010, , .	0.4	11
35	Balance Sheet Adjustments during the 2008 Crisis. IMF Economic Review, 2010, 58, 118-156.	3.5	129
36	Optimal Executive Compensation when Firm Size Follows Geometric Brownian Motion. Review of Financial Studies, 2009, 22, 859-892.	6.8	123

#	ARTICLE	IF	CITATIONS
37	Rollover Risk and Credit Risk. SSRN Electronic Journal, 0, , .	0.4	50
38	A Macroeconomic Framework for Quantifying Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	26
39	A Theory of Debt Maturity: The Long and Short of Debt Overhang. SSRN Electronic Journal, 0, , .	0.4	19
40	Intermediary Asset Pricing: New Evidence from Many Asset Classes. SSRN Electronic Journal, 0, , .	0.4	11
41	The Financing of Local Government in China: Stimulus Loan Wanes and Shadow Banking Waxes. SSRN Electronic Journal, 0, , .	0.4	6
42	The Financing of Local Government in China: Stimulus Loan Wanes and Shadow Banking Waxes. SSRN Electronic Journal, 0, , .	0.4	12
43	Decentralized Mining in Centralized Pools. SSRN Electronic Journal, 0, , .	0.4	16
44	Optimal Long-term Contracting with Learning. SSRN Electronic Journal, 0, , .	0.4	10
45	Dynamic Debt Maturity. SSRN Electronic Journal, 0, , .	0.4	4
46	Pledgeability and Asset Prices: Evidence from the Chinese Corporate Bond Markets. SSRN Electronic Journal, 0, , .	0.4	9
47	Inefficient Investment Waves. SSRN Electronic Journal, 0, , .	0.4	2