Robert F Stambaugh

List of Publications by Year
in descending order

62 papers	17,732 citations	87886 38 h-index	189881 50 g-index
63 all docs	63 docs citations	63 times ranked	3930 citing authors

#	Article	IF	Citations
1	Investing in Socially Responsible Mutual Funds. Review of Asset Pricing Studies, 2021, 11, 309-351.	2.5	45
2	Fund tradeoffs. Journal of Financial Economics, 2020, 138, 614-634.	9.0	77
3	Size and value in China. Journal of Financial Economics, 2019, 134, 48-69.	9.0	447
4	Absolving beta of volatilityâ€™s effects. Journal of Financial Economics, 2018, 128, 1-15.	9.0	106
5	Size and Value in China. SSRN Electronic Journal, 2018, , .	0.4	4
6	Do Funds Make More When They Trade More?. Journal of Finance, 2017, 72, 1483-1528.	5.1	147
7	Mispricing Factors. Review of Financial Studies, 2017, 30, 1270-1315.	6.8	655
8	Noisy Active Management. SSRN Electronic Journal, 2017, , .	0.4	1
9	Arbitrage Asymmetry and the Idiosyncratic Volatility Puzzle. Journal of Finance, 2015, 70, 1903-1948.	5.1	713
10	Scale and skill in active management. Journal of Financial Economics, 2015, 116, 23-45.	9.0	433
11	Scale and Skill in Active Management. SSRN Electronic Journal, 2014, , .	0.4	5
12	Presidential Address: Investment Noise and Trends. Journal of Finance, 2014, 69, 1415-1453.	5.1	134
13	The long of it: Odds that investor sentiment spuriously predicts anomaly returns. Journal of Financial Economics, 2014, 114, 613-619.	9.0	166
14	On the Size of the Active Management Industry. Journal of Political Economy, 2012, 120, 740-781.	4.5	218
15	Arbitrage Asymmetry and the Idiosyncratic Volatility Puzzle. SSRN Electronic Journal, 2012, , .	0.4	35
16	The Long of It: Odds That Investor Sentiment Spuriously Predicts Anomaly Returns. SSRN Electronic Journal, 2012, , .	0.4	9
17	Are Stocks Really Less Volatile in the Long Run?. Journal of Finance, 2012, 67, 431-478.	5.1	174
18	The short of it: Investor sentiment and anomalies. Journal of Financial Economics, 2012, 104, 288-302.	9.0	1,467

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19	Inference about Survivors. Quarterly Journal of Finance, 2011, 01, 423-464.	0.7	9
20	Are Stocks Really Less Volatile in the Long Run?. SSRN Electronic Journal, 2011, , .	0.4	34
21	Predictive Systems: Living with Imperfect Predictors. Journal of Finance, 2009, 64, 1583-1628.	5.1	245
22	Investing in Socially Responsible Mutual Funds. SSRN Electronic Journal, 2003, , .	0.4	145
23	Mutual fund performance and seemingly unrelated assets. Journal of Financial Economics, 2002, 63, 315-349.	9.0	381
24	Investing in equity mutual funds. Journal of Financial Economics, 2002, 63, 351-380.	9.0	288
25	Investing In Equity Mutual Funds. SSRN Electronic Journal, 2001, , .	0.4	30
26	The Equity Premium and Structural Breaks. Journal of Finance, 2001, 56, 1207-1239.	5.1	294
27	Comparing asset pricing models: an investment perspective. Journal of Financial Economics, 2000, 56, 335-381.	9.0	406
28	Costs of Equity Capital and Model Mispricing. Journal of Finance, 1999, 54, 67-121.	5.1	175
29	Predictive regressions. Journal of Financial Economics, 1999, 54, 375-421.	9.0	1,571
30	Analyzing investments whose histories differ in length. Journal of Financial Economics, 1997, 45, 285-331.	9.0	166
31	On the Predictability of Stock Returns: An Assetâ€Allocation Perspective. Journal of Finance, 1996, 51, 385-424.	5.1	542
32	On the Predictability of Stock Returns: An Asset-Allocation Perspective. Journal of Finance, 1996, 51, 385.	5.1	118
33	Portfolio Inefficiency and the Crossâ€section of Expected Returns. Journal of Finance, 1995, 50, 157-184.	5.1	167
34	Bayesian Inference and Portfolio Efficiency. Review of Financial Studies, 1995, 8, 1-53.	6.8	95
35	Asset returns and intertemporal preferences. Journal of Monetary Economics, 1991, 27, 39-71.	3.4	333
36	Expectations and Volatility of Consumption and Asset Returns. Review of Financial Studies, 1990, 3, 207-232.	6.8	277

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37	A Mean-Variance Framework for Tests of Asset Pricing Models. Review of Financial Studies, 1989, 2, 125-156.	6.8	74
38	The information in forward rates. Journal of Financial Economics, 1988, 21, 41-70.	9.0	248
39	Tests of Asset Pricing with Timeâ€Varying Expected Risk Premiums and Market Betas. Journal of Finance, 1987, 42, 201-220.	5.1	125
40	Mimicking Portfolios and Exact Arbitrage Pricing. Journal of Finance, 1987, 42, 1-9.	5.1	139
41	Expected stock returns and volatility. Journal of Financial Economics, 1987, 19, 3-29.	9.0	3,450
42	On correlations and inferences about mean-variance efficiency. Journal of Financial Economics, 1987, 18, 61-90.	9.0	144
43	Tests of Asset Pricing with Time-Varying Expected Risk Premiums and Market Betas. Journal of Finance, 1987, 42, 201.	5.1	36
44	Mimicking Portfolios and Exact Arbitrage Pricing. Journal of Finance, 1987, 42, 1.	5.1	53
45	Predicting returns in the stock and bond markets. Journal of Financial Economics, 1986, 17, 357-390.	9.0	1,535
46	A Further Investigation of the Weekend Effect in Stock Returns. Journal of Finance, 1984, 39, 819-835.	5.1	476
47	Arbitrage pricing with information. Journal of Financial Economics, 1983, 12, 357-369.	9.0	60
48	Biases in computed returns. Journal of Financial Economics, 1983, 12, 387-404.	9.0	715
49	Testing the CAPM with broader market indexes. Journal of Banking and Finance, 1983, 7, 5-16.	2.9	11
50	On the exclusion of assets from tests of the two-parameter model. Journal of Financial Economics, 1982, 10, 237-268.	9.0	442
51	Predictive Systems: Living with Imperfect Predictors. SSRN Electronic Journal, 0, , .	0.4	37
52	Scale and Skill in Active Management. SSRN Electronic Journal, 0, , .	0.4	40
53	Do Funds Make More When They Trade More?. SSRN Electronic Journal, 0, , .	0.4	1
54	Mispricing Factors. SSRN Electronic Journal, 0, , .	0.4	1

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55	Absolving Beta of Volatility's Effects. SSRN Electronic Journal, 0, , .	0.4	0
56	Portfolio Liquidity and Diversification: Theory and Evidence. SSRN Electronic Journal, 0, , .	0.4	3
57	Anomalies Abroad: Beyond Data Mining. SSRN Electronic Journal, 0, , .	0.4	6
58	Skill and Fees in Active Management. SSRN Electronic Journal, 0, , .	0.4	0
59	Pricing Without Mispricing. SSRN Electronic Journal, 0, , .	0.4	0
60	On the Size of the Active Management Industry. SSRN Electronic Journal, 0, , .	0.4	2
61	Evaluating and Investing in Equity Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	0
62	On the Size of the Active Management Industry. SSRN Electronic Journal, 0, , .	0.4	21