Robert F Stambaugh

List of Publications by Year
in descending order

62 papers	17,732 citations	108046 37 h-index	223390 49 g-index
63 all docs	63 docs citations	63 times ranked	4454 citing authors

#	Article	IF	Citations
1	Investing in Socially Responsible Mutual Funds. Review of Asset Pricing Studies, 2021, 11, 309-351.	1.5	45
2	Fund tradeoffs. Journal of Financial Economics, 2020, 138, 614-634.	4.6	77
3	Size and value in China. Journal of Financial Economics, 2019, 134, 48-69.	4.6	447
4	Absolving beta of volatilityâ€™s effects. Journal of Financial Economics, 2018, 128, 1-15.	4.6	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.	3.2	147
7	Mispricing Factors. Review of Financial Studies, 2017, 30, 1270-1315.	3.7	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.	3.2	713
10	Scale and skill in active management. Journal of Financial Economics, 2015, 116, 23-45.	4.6	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.	3.2	134
13	The long of it: Odds that investor sentiment spuriously predicts anomaly returns. Journal of Financial Economics, 2014, 114, 613-619.	4.6	166
14	On the Size of the Active Management Industry. Journal of Political Economy, 2012, 120, 740-781.	3.3	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.	3.2	174
18	The short of it: Investor sentiment and anomalies. Journal of Financial Economics, 2012, 104, 288-302.	4.6	1,467

#	ARTICLE	IF	CITATIONS
19	Inference about Survivors. Quarterly Journal of Finance, 2011, 01, 423-464.	0.4	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.	3.2	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.	4.6	381
24	Investing in equity mutual funds. Journal of Financial Economics, 2002, 63, 351-380.	4.6	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.	3.2	294
27	Comparing asset pricing models: an investment perspective. Journal of Financial Economics, 2000, 56, 335-381.	4.6	406
28	Costs of Equity Capital and Model Mispricing. Journal of Finance, 1999, 54, 67-121.	3.2	175
29	Predictive regressions. Journal of Financial Economics, 1999, 54, 375-421.	4.6	1,571
30	Analyzing investments whose histories differ in length. Journal of Financial Economics, 1997, 45, 285-331.	4.6	166
31	On the Predictability of Stock Returns: An Assetâ€Allocation Perspective. Journal of Finance, 1996, 51, 385-424.	3.2	542
32	On the Predictability of Stock Returns: An Asset-Allocation Perspective. Journal of Finance, 1996, 51, 385.	3.2	118
33	Portfolio Inefficiency and the Crossâ€section of Expected Returns. Journal of Finance, 1995, 50, 157-184.	3.2	167
34	Bayesian Inference and Portfolio Efficiency. Review of Financial Studies, 1995, 8, 1-53.	3.7	95
35	Asset returns and intertemporal preferences. Journal of Monetary Economics, 1991, 27, 39-71.	1.8	333
36	Expectations and Volatility of Consumption and Asset Returns. Review of Financial Studies, 1990, 3, 207-232.	3.7	277

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37	A Mean-Variance Framework for Tests of Asset Pricing Models. Review of Financial Studies, 1989, 2, 125-156.	3.7	74
38	The information in forward rates. Journal of Financial Economics, 1988, 21, 41-70.	4.6	248
39	Tests of Asset Pricing with Timeâ€Varying Expected Risk Premiums and Market Betas. Journal of Finance, 1987, 42, 201-220.	3.2	125
40	Mimicking Portfolios and Exact Arbitrage Pricing. Journal of Finance, 1987, 42, 1-9.	3.2	139
41	Expected stock returns and volatility. Journal of Financial Economics, 1987, 19, 3-29.	4.6	3,450
42	On correlations and inferences about mean-variance efficiency. Journal of Financial Economics, 1987, 18, 61-90.	4.6	144
43	Tests of Asset Pricing with Time-Varying Expected Risk Premiums and Market Betas. Journal of Finance, 1987, 42, 201.	3.2	36
44	Mimicking Portfolios and Exact Arbitrage Pricing. , 1987, 42, 1.		53
45	Predicting returns in the stock and bond markets. Journal of Financial Economics, 1986, 17, 357-390.	4.6	1,535
46	A Further Investigation of the Weekend Effect in Stock Returns. Journal of Finance, 1984, 39, 819-835.	3.2	476
47	Arbitrage pricing with information. Journal of Financial Economics, 1983, 12, 357-369.	4.6	60
48	Biases in computed returns. Journal of Financial Economics, 1983, 12, 387-404.	4.6	715
49	Testing the CAPM with broader market indexes. Journal of Banking and Finance, 1983, 7, 5-16.	1.4	11
50	On the exclusion of assets from tests of the two-parameter model. Journal of Financial Economics, 1982, 10, 237-268.	4.6	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