

Larry G Epstein

List of Publications by Year in descending order

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45
papers

10,907
citations

172207

29
h-index

276539

41
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all docs

45
docs citations

45
times ranked

2516
citing authors

#	ARTICLE	IF	CITATIONS
1	Substitution, Risk Aversion, and the Temporal Behavior of Consumption and Asset Returns: A Theoretical Framework. <i>Econometrica</i> , 1989, 57, 937.	2.6	3,135
2	Substitution, Risk Aversion, and the Temporal Behavior of Consumption and Asset Returns: An Empirical Analysis. <i>Journal of Political Economy</i> , 1991, 99, 263-286.	3.3	1,399
3	Stochastic Differential Utility. <i>Econometrica</i> , 1992, 60, 353.	2.6	839
4	Recursive multiple-priors. <i>Journal of Economic Theory</i> , 2003, 113, 1-31.	0.5	624
5	Ambiguity, Information Quality, and Asset Pricing. <i>Journal of Finance</i> , 2008, 63, 197-228.	3.2	576
6	Intertemporal Asset Pricing under Knightian Uncertainty. <i>Econometrica</i> , 1994, 62, 283.	2.6	478
7	A Definition of Uncertainty Aversion. <i>Review of Economic Studies</i> , 1999, 66, 579-608.	2.9	397
8	Asset Pricing with Stochastic Differential Utility. <i>Review of Financial Studies</i> , 1992, 5, 411-436.	3.7	371
9	Learning Under Ambiguity. <i>Review of Economic Studies</i> , 2007, 74, 1275-1303.	2.9	269
10	Ambiguity and Asset Markets. <i>Annual Review of Financial Economics</i> , 2010, 2, 315-346.	2.5	258
11	The Rate of Time Preference and Dynamic Economic Analysis. <i>Journal of Political Economy</i> , 1983, 91, 611-635.	3.3	238
12	A simple dynamic general equilibrium model. <i>Journal of Economic Theory</i> , 1987, 41, 68-95.	0.5	199
13	A two-person dynamic equilibrium under ambiguity. <i>Journal of Economic Dynamics and Control</i> , 2003, 27, 1253-1288.	0.9	184
14	Duality Theory and Functional Forms for Dynamic Factor Demands. <i>Review of Economic Studies</i> , 1981, 48, 81.	2.9	175
15	Subjective Probabilities on Subjectively Unambiguous Events. <i>Econometrica</i> , 2001, 69, 265-306.	2.6	174
16	Stationary cardinal utility and optimal growth under uncertainty. <i>Journal of Economic Theory</i> , 1983, 31, 133-152.	0.5	169
17	How Much Would You Pay to Resolve Long-Run Risk?. <i>American Economic Review</i> , 2014, 104, 2680-2697.	4.0	167
18	Ambiguous Volatility and Asset Pricing in Continuous Time. <i>Review of Financial Studies</i> , 2013, 26, 1740-1786.	3.7	159

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19	Dynamically Consistent Beliefs Must Be Bayesian. <i>Journal of Economic Theory</i> , 1993, 61, 1-22.	0.5	150
20	The Global Stability of Efficient Intertemporal Allocations. <i>Econometrica</i> , 1987, 55, 329.	2.6	112
21	Ambiguous volatility, possibility and utility in continuous time. <i>Journal of Mathematical Economics</i> , 2014, 50, 269-282.	0.4	106
22	IID: independently and indistinguishably distributed. <i>Journal of Economic Theory</i> , 2003, 113, 32-50.	0.5	77
23	Uncertainty, Risk-Neutral Measures and Security Price Booms and Crashes. <i>Journal of Economic Theory</i> , 1995, 67, 40-82.	0.5	75
24	The independence axiom and asset returns. <i>Journal of Empirical Finance</i> , 2001, 8, 537-572.	0.9	73
25	Risk aversion and asset prices. <i>Journal of Monetary Economics</i> , 1988, 22, 179-192.	1.8	72
26	Habits and Time Preference. <i>International Economic Review</i> , 1993, 34, 61.	0.6	63
27	The empirical determination of technology and expectations. <i>Journal of Econometrics</i> , 1985, 27, 235-258.	3.5	62
28	An Axiomatic Model of Non-Bayesian Updating. <i>Review of Economic Studies</i> , 2006, 73, 413-436.	2.9	55
29	A Paradox for the "Smooth Ambiguity" Model of Preference. <i>Econometrica</i> , 2010, 78, 2085-2099.	2.6	53
30	Learning Under Ambiguity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	37
31	Recursive Utility Under Uncertainty. <i>Studies in Economic Theory</i> , 1991, , 352-369.	0.0	27
32	Mutual absolute continuity of multiple priors. <i>Journal of Economic Theory</i> , 2007, 137, 716-720.	0.5	23
33	Symmetry of evidence without evidence of symmetry. <i>Theoretical Economics</i> , 2010, 5, 313-368.	0.5	21
34	Comparative dynamics in the adjustment-cost model of the firm. <i>Journal of Economic Theory</i> , 1982, 27, 77-100.	0.5	17
35	The Core of Large Differentiable TU Games. <i>Journal of Economic Theory</i> , 2001, 100, 235-273.	0.5	14
36	Exchangeable capacities, parameters and incomplete theories. <i>Journal of Economic Theory</i> , 2015, 157, 879-917.	0.5	14

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37	Ambiguous Volatility and Asset Pricing in Continuous Time. SSRN Electronic Journal, 0, , .	0.4	12
38	Symmetry or Dynamic Consistency?. B E Journal of Theoretical Economics, 2011, 11, .	0.1	11
39	Decreasing absolute risk aversion and utility indices derived from cake-eating problems. Journal of Economic Theory, 1983, 29, 245-264.	0.5	8
40	Optimal Learning Under Robustness and Time-Consistency. Operations Research, 2022, 70, 1317-1329.	1.2	6
41	A central limit theorem for sets of probability measures. Stochastic Processes and Their Applications, 2022, 152, 424-451.	0.4	4
42	De Finetti meets Ellsberg. Research in Economics, 2014, 68, 11-26.	0.4	2
43	Intertemporal price indices for the firm. Journal of Economic Dynamics and Control, 1983, 6, 109-126.	0.9	1
44	Consumption, Savings and Asset Returns with Non-Expected Utility. , 1999, , 83-107.		1
45	De Finetti Meets Ellsberg. SSRN Electronic Journal, 0, , .	0.4	0