Larry G Epstein

List of Publications by Year
in descending order

45	10,907	172207 29	276539 41
papers	citations	h-index	g-index

45	45	45	2516
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Optimal Learning Under Robustness and Time-Consistency. Operations Research, 2022, 70, 1317-1329.	1.2	6
2	A central limit theorem for sets of probability measures. Stochastic Processes and Their Applications, 2022, 152, 424-451.	0.4	4
3	Exchangeable capacities, parameters and incomplete theories. Journal of Economic Theory, 2015, 157, 879-917.	0.5	14
4	How Much Would You Pay to Resolve Long-Run Risk?. American Economic Review, 2014, 104, 2680-2697.	4.0	167
5	De Finetti meets Ellsberg. Research in Economics, 2014, 68, 11-26.	0.4	2
6	Ambiguous volatility, possibility and utility in continuous time. Journal of Mathematical Economics, 2014, 50, 269-282.	0.4	106
7	Ambiguous Volatility and Asset Pricing in Continuous Time. Review of Financial Studies, 2013, 26, 1740-1786.	3.7	159
8	Symmetry or Dynamic Consistency?. B E Journal of Theoretical Economics, 2011, 11, .	0.1	11
9	A Paradox for the "Smooth Ambiguity" Model of Preference. Econometrica, 2010, 78, 2085-2099.	2.6	53
10	Ambiguity and Asset Markets. Annual Review of Financial Economics, 2010, 2, 315-346.	2.5	258
11	Symmetry of evidence without evidence of symmetry. Theoretical Economics, 2010, 5, 313-368.	0.5	21
12	Ambiguity, Information Quality, and Asset Pricing. Journal of Finance, 2008, 63, 197-228.	3.2	576
13	Learning Under Ambiguity. Review of Economic Studies, 2007, 74, 1275-1303.	2.9	269
14	Mutual absolute continuity of multiple priors. Journal of Economic Theory, 2007, 137, 716-720.	0.5	23
15	An Axiomatic Model of Non-Bayesian Updating. Review of Economic Studies, 2006, 73, 413-436.	2.9	55
16	Recursive multiple-priors. Journal of Economic Theory, 2003, 113, 1-31.	0.5	624
17	IID: independently and indistinguishably distributed. Journal of Economic Theory, 2003, 113, 32-50.	0.5	77
18	A two-person dynamic equilibrium under ambiguity. Journal of Economic Dynamics and Control, 2003, 27, 1253-1288.	0.9	184

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19	The independence axiom and asset returns. Journal of Empirical Finance, 2001, 8, 537-572.	0.9	73
20	The Core of Large Differentiable TU Games. Journal of Economic Theory, 2001, 100, 235-273.	0.5	14
21	Subjective Probabilities on Subjectively Unambiguous Events. Econometrica, 2001, 69, 265-306.	2.6	174
22	A Definition of Uncertainty Aversion. Review of Economic Studies, 1999, 66, 579-608.	2.9	397
23	Consumption, Savings and Asset Returns with Non-Expected Utility. , 1999, , 83-107.		1
24	Uncertainty, Risk-Neutral Measures and Security Price Booms and Crashes. Journal of Economic Theory, 1995, 67, 40-82.	0.5	75
25	Intertemporal Asset Pricing under Knightian Uncertainty. Econometrica, 1994, 62, 283.	2.6	478
26	Dynamically Consistent Beliefs Must Be Bayesian. Journal of Economic Theory, 1993, 61, 1-22.	0.5	150
27	Habits and Time Preference. International Economic Review, 1993, 34, 61.	0.6	63
28	Stochastic Differential Utility. Econometrica, 1992, 60, 353.	2.6	839
29	Asset Pricing with Stochastic Differential Utility. Review of Financial Studies, 1992, 5, 411-436.	3.7	371
30	Substitution, Risk Aversion, and the Temporal Behavior of Consumption and Asset Returns: An Empirical Analysis. Journal of Political Economy, 1991, 99, 263-286.	3.3	1,399
31	Recursive Utility Under Uncertainty. Studies in Economic Theory, 1991, , 352-369.	0.0	27
32	Substitution, Risk Aversion, and the Temporal Behavior of Consumption and Asset Returns: A Theoretical Framework. Econometrica, 1989, 57, 937.	2.6	3,135
33	Risk aversion and asset prices. Journal of Monetary Economics, 1988, 22, 179-192.	1.8	72
34	The Global Stability of Efficient Intertemporal Allocations. Econometrica, 1987, 55, 329.	2.6	112
35	A simple dynamic general equilibrium model. Journal of Economic Theory, 1987, 41, 68-95.	0.5	199
36	The empirical determination of technology and expectations. Journal of Econometrics, 1985, 27, 235-258.	3.5	62

#	Article	IF	Citations
37	Intertemporal price indices for the firm. Journal of Economic Dynamics and Control, 1983, 6, 109-126.	0.9	1
38	Stationary cardinal utility and optimal growth under uncertainty. Journal of Economic Theory, 1983, 31, 133-152.	0.5	169
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	The Rate of Time Preference and Dynamic Economic Analysis. Journal of Political Economy, 1983, 91, 611-635.	3.3	238
41	Comparative dynamics in the adjustment-cost model of the firm. Journal of Economic Theory, 1982, 27, 77-100.	0.5	17
42	Duality Theory and Functional Forms for Dynamic Factor Demands. Review of Economic Studies, 1981, 48, 81.	2.9	175
43	Ambiguous Volatility and Asset Pricing in Continuous Time. SSRN Electronic Journal, 0, , .	0.4	12
44	Learning Under Ambiguity. SSRN Electronic Journal, 0, , .	0.4	37
45	De Finetti Meets Ellsberg. SSRN Electronic Journal, 0, , .	0.4	0