

# John Y Campbell

## List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

85  
papers

26,514  
citations

53  
h-index

93  
g-index

93  
ext. papers

35,121  
ext. citations

4.9  
avg, IF

7.51  
L-index

#	Paper	IF	Citations
85	The Dividend-Price Ratio and Expectations of Future Dividends and Discount Factors. <i>Review of Financial Studies</i> , <b>1988</b> , 1, 195-228	7	2345
84	The Econometrics of Financial Markets <b>1997</b> ,		2157
83	Stock returns and the term structure. <i>Journal of Financial Economics</i> , <b>1987</b> , 18, 373-399	6.6	1363
82	Cointegration and Tests of Present Value Models. <i>Journal of Political Economy</i> , <b>1987</b> , 95, 1062-1088	8.6	1303
81	Predicting Excess Stock Returns Out of Sample: Can Anything Beat the Historical Average?. <i>Review of Financial Studies</i> , <b>2008</b> , 21, 1509-1531	7	1245
80	Have Individual Stocks Become More Volatile? An Empirical Exploration of Idiosyncratic Risk. <i>Journal of Finance</i> , <b>2001</b> , 56, 1-43	6.4	1165
79	No news is good news. <i>Journal of Financial Economics</i> , <b>1992</b> , 31, 281-318	6.6	1165
78	Household Finance. <i>Journal of Finance</i> , <b>2006</b> , 61, 1553-1604	6.4	1112
77	Understanding Risk and Return. <i>Journal of Political Economy</i> , <b>1996</b> , 104, 298-345	8.6	1005
76	In Search of Distress Risk. <i>Journal of Finance</i> , <b>2008</b> , 63, 2899-2939	6.4	939
75	Stock Prices, Earnings, and Expected Dividends. <i>Journal of Finance</i> , <b>1988</b> , 43, 661-676	6.4	936
74	A Variance Decomposition for Stock Returns. <i>Economic Journal</i> , <b>1991</b> , 101, 157	2.9	869
73	Yield Spreads and Interest Rate Movements: A Bird's Eye View. <i>Review of Economic Studies</i> , <b>1991</b> , 58, 495	5.6	769
72	Bad Beta, Good Beta. <i>American Economic Review</i> , <b>2004</b> , 94, 1249-1275	9.7	655
71	Equity Volatility and Corporate Bond Yields. <i>Journal of Finance</i> , <b>2003</b> , 58, 2321-2350	6.4	631
70	Strategic Asset Allocation <b>2002</b> ,		592
69	Consumption and Portfolio Decisions when Expected Returns are Time Varying. <i>Quarterly Journal of Economics</i> , <b>1999</b> , 114, 433-495	15.1	558

68	Forced Sales and House Prices. <i>American Economic Review</i> , <b>2011</b> , 101, 2108-2131	9.7	440
67	What Moves the Stock and Bond Markets? A Variance Decomposition for Long-Term Asset Returns. <i>Journal of Finance</i> , <b>1993</b> , 48, 3-37	6.4	361
66	Household Risk Management and Optimal Mortgage Choice. <i>Quarterly Journal of Economics</i> , <b>2003</b> , 118, 1449-1494	15.1	351
65	Who Should Buy Long-Term Bonds?. <i>American Economic Review</i> , <b>2001</b> , 91, 99-127	9.7	347
64	Measuring the Financial Sophistication of Households. <i>American Economic Review</i> , <b>2009</b> , 99, 393-398	9.7	343
63	Valuation Ratios and the Long-Run Stock Market Outlook. <i>Journal of Portfolio Management</i> , <b>1998</b> , 24, 11-26	1.6	337
62	Does Saving Anticipate Declining Labor Income? An Alternative Test of the Permanent Income Hypothesis. <i>Econometrica</i> , <b>1987</b> , 55, 1249	4.9	329
61	A multivariate model of strategic asset allocation. <i>Journal of Financial Economics</i> , <b>2003</b> , 67, 41-80	6.6	309
60	Asset Pricing at the Millennium. <i>Journal of Finance</i> , <b>2000</b> , 55, 1515-1567	6.4	306
59	Stock Prices, Earnings, and Expected Dividends <b>1988</b> , 43, 661		300
58	Consumption, Income, and Interest Rates: Reinterpreting the Time Series Evidence. <i>NBER Macroeconomics Annual</i> , <b>1989</b> , 4, 185-216	3.3	279
57	Forward Rates and Future Policy: Interpreting the Term Structure of Interest Rates. <i>Brookings Papers on Economic Activity</i> , <b>1983</b> , 1983, 173	3.8	263
56	Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots. <i>NBER Macroeconomics Annual</i> , <b>1991</b> , 6, 141-201	3.3	259
55	Smart Money, Noise Trading and Stock Price Behaviour. <i>Review of Economic Studies</i> , <b>1993</b> , 60, 1	5.6	237
54	Inflation Illusion and Stock Prices. <i>American Economic Review</i> , <b>2004</b> , 94, 19-23	9.7	223
53	Inspecting the mechanism: An analytical approach to the stochastic growth model. <i>Journal of Monetary Economics</i> , <b>1994</b> , 33, 463-506	3.4	200
52	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. <i>Review of Financial Studies</i> , <b>2010</b> , 23, 305-344	7	196
51	Consumer Financial Protection. <i>Journal of Economic Perspectives</i> , <b>2011</b> , 25, 91-114	9.9	194

50	Predictable Stock Returns in the United States and Japan: A Study of Long-Term Capital Market Integration. <i>Journal of Finance</i> , <b>1992</b> , 47, 43-69	6.4	189
49	Chapter 19 Asset prices, consumption, and the business cycle. <i>Handbook of Macroeconomics</i> , <b>1999</b> , 1, 1231-1303		181
48	Chapter 13 Consumption-based asset pricing. <i>Handbook of the Economics of Finance</i> , <b>2003</b> , 1, 803-887		155
47	Some Lessons from the Yield Curve. <i>Journal of Economic Perspectives</i> , <b>1995</b> , 9, 129-152	9.9	150
46	Mortgage Market Design*. <i>Review of Finance</i> , <b>2013</b> , 17, 1-33	3.5	148
45	A Model of Mortgage Default. <i>Journal of Finance</i> , <b>2015</b> , 70, 1495-1554	6.4	137
44	The Term Structure of the RiskReturn Trade-Off. <i>Financial Analysts Journal</i> , <b>2005</b> , 61, 34-44	1.5	130
43	Interpreting cointegrated models. <i>Journal of Economic Dynamics and Control</i> , <b>1988</b> , 12, 505-522	1.3	122
42	Viewpoint: Estimating the equity premium. <i>Canadian Journal of Economics</i> , <b>2008</b> , 41, 1-21	1	113
41	Where Do Betas Come From? Asset Price Dynamics and the Sources of Systematic Risk. <i>Review of Financial Studies</i> , <b>1993</b> , 6, 567-592	7	104
40	An intertemporal CAPM with stochastic volatility. <i>Journal of Financial Economics</i> , <b>2018</b> , 128, 207-233	6.6	101
39	Inflation, real interest rates, and the bond market: A study of UK nominal and index-linked government bond prices. <i>Journal of Monetary Economics</i> , <b>1997</b> , 39, 361-383	3.4	98
38	The dollar and real interest rates. <i>Journal of Monetary Economics</i> , <b>1987</b> , 27, 103-139		85
37	Understanding Inflation-Indexed Bond Markets. <i>Brookings Papers on Economic Activity</i> , <b>2009</b> , 2009, 79-120		78
36	Why long horizons? A study of power against persistent alternatives. <i>Journal of Empirical Finance</i> , <b>2001</b> , 8, 459-491	2.7	78
35	International Comparative Household Finance. <i>Annual Review of Economics</i> , <b>2016</b> , 8, 111-144	5	78
34	The term structure of euromarket interest rates. <i>Journal of Monetary Economics</i> , <b>1987</b> , 19, 25-44	3.4	68
33	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. <i>Critical Finance Review</i> , <b>2017</b> , 6, 263-301	2.2	57

32	Is There a Corporate Debt Crisis?. <i>Brookings Papers on Economic Activity</i> , <b>1988</b> , 1988, 83	3.8	52
31	Hard Times. <i>Review of Asset Pricing Studies</i> , <b>2013</b> , 3, 95-132	10.4	49
30	Stock Market Mean Reversion and the Optimal Equity Allocation of a Long-Lived Investor. <i>Review of Finance</i> , <b>2001</b> , 5, 269-292	3.5	35
29	What Calls to ARMs? International Evidence on Interest Rates and the Choice of Adjustable-Rate Mortgages. <i>Management Science</i> , <b>2018</b> , 64, 2275-2288	3.9	33
28	Sources of Inaction in Household Finance: Evidence from the Danish Mortgage Market. <i>American Economic Review</i> , <b>2020</b> , 110, 3184-3230	9.7	29
27	Macroeconomic Drivers of Bond and Equity Risks. <i>Journal of Political Economy</i> , <b>2020</b> , 128, 3148-3185	8.6	24
26	The dividend ratio model and small sample bias. <i>Economics Letters</i> , <b>1989</b> , 29, 325-331	1.3	22
25	In Search of Distress Risk. <i>SSRN Electronic Journal</i> , <b>2005</b> ,	1	18
24	Empirical Asset Pricing: Eugene Fama, Lars Peter Hansen, and Robert Shiller. <i>Scandinavian Journal of Economics</i> , <b>2014</b> , 116, 593-634	1	14
23	The Regulation of Consumer Financial Products: An Introductory Essay with Four Case Studies. <i>SSRN Electronic Journal</i> , <b>2010</b> ,	1	13
22	The Impact of Regulation on Mortgage Risk: Evidence from India. <i>American Economic Journal: Economic Policy</i> , <b>2015</b> , 7, 71-102	4.2	12
21	Inattention and Inertia in Household Finance: Evidence from the Danish Mortgage Market. <i>SSRN Electronic Journal</i> , <b>2014</b> ,	1	9
20	Efficient Tests of Stock Return Predictability. <i>SSRN Electronic Journal</i> , <b>2002</b> ,	1	8
19	Chapter 5. Valuation Ratios and the Long-run Stock Market Outlook: An Update <b>2005</b> , 173-201		8
18	Monetary Policy Drivers of Bond and Equity Risks. <i>SSRN Electronic Journal</i> , <b>2013</b> ,	1	6
17	Structuring Mortgages for Macroeconomic Stability. <i>Journal of Finance</i> , <b>2021</b> , 76, 2525-2576	6.4	5
16	The Changing Role of Nominal Government Bonds in Asset Allocation. <i>GENEVA Risk and Insurance Review</i> , <b>2009</b> , 34, 89-104	1.8	3
15	Hard Times. <i>SSRN Electronic Journal</i> ,	1	3

14	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. <i>SSRN Electronic Journal</i> , <b>2009</b> ,	1	2
13	Two Puzzles of Asset Pricing and Their Implications for Investors. <i>American economist, The</i> , <b>2003</b> , 47, 48-74	0.3	2
12	AN INTERVIEW WITH ROBERT J. SHILLER. <i>Macroeconomic Dynamics</i> , <b>2004</b> , 8, 649-683	0.6	2
11	Bad Beta, Good Beta. <i>SSRN Electronic Journal</i> , <b>2002</b> ,	1	2
10	Predicting the Equity Premium Out of Sample: Can Anything Beat the Historical Average?. <i>SSRN Electronic Journal</i> , <b>2005</b> ,	1	2
9	Emerging Trends: Asset Pricing <b>2015</b> , 1-18		1
8	Empirical Asset Pricing: Eugene Fama, Lars Peter Hansen, and Robert Shiller. <i>SSRN Electronic Journal</i> , <b>2014</b> ,	1	1
7	Fight or Flight? Portfolio Rebalancing by Individual Investors. <i>SSRN Electronic Journal</i> , <b>2007</b> ,	1	1
6	Do Stock Traders Learn from Experience? Evidence from an Emerging Market. <i>SSRN Electronic Journal</i> ,	1	1
5	A multivariate model of strategic asset allocation. <i>World Scientific Handbook in Financial Economics Series</i> , <b>2013</b> , 809-848	0.2	0
4	Aggregate investment, the stock market and the Q model: Robust results for six OECD countries. <i>European Economic Review</i> , <b>1991</b> , 35, 826-830	1.9	0
3	The Influence of Stephen A. Ross: Reflections of an Empirical Finance Economist. <i>Journal of Portfolio Management</i> , <b>2018</b> , 44, 27-34	1.6	
2	Two Puzzles of Asset Pricing and Their Implications for Investors <b>2004</b> , 128-170		
1	Accounting for Stock Price Movements <b>1995</b> , 176-185		