John Y Campbell

List of Publications by Year in Descending Order

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	Structuring Mortgages for Macroeconomic Stability. *Journal of Finance*, **2021**, 76, 2525-2576	6.4	5
84	Macroeconomic Drivers of Bond and Equity Risks. *Journal of Political Economy*, **2020**, 128, 3148-3185	8.6	24
83	Sources of Inaction in Household Finance: Evidence from the Danish Mortgage Market. *American Economic Review*, **2020**, 110, 3184-3230	9.7	29
82	An intertemporal CAPM with stochastic volatility. *Journal of Financial Economics*, **2018**, 128, 207-233	6.6	101
81	What Calls to ARMs? International Evidence on Interest Rates and the Choice of Adjustable-Rate Mortgages. *Management Science*, **2018**, 64, 2275-2288	3.9	33
80	The Influence of Stephen A. Ross: Reflections of an Empirical Finance Economist. *Journal of Portfolio Management*, **2018**, 44, 27-34	1.6	
79	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. *Critical Finance Review*, **2017**, 6, 263-301	2.2	57
78	International Comparative Household Finance. *Annual Review of Economics*, **2016**, 8, 111-144	5	78
77	The Impact of Regulation on Mortgage Risk: Evidence from India. *American Economic Journal: Economic Policy*, **2015**, 7, 71-102	4.2	12
76	Emerging Trends: Asset Pricing **2015**, 1-18		1
75	A Model of Mortgage Default. *Journal of Finance*, **2015**, 70, 1495-1554	6.4	137
74	Empirical Asset Pricing: Eugene Fama, Lars Peter Hansen, and Robert Shiller. *Scandinavian Journal of Economics*, **2014**, 116, 593-634	1	14
73	Empirical Asset Pricing: Eugene Fama, Lars Peter Hansen, and Robert Shiller. *SSRN Electronic Journal*, **2014**,	1	1
72	Inattention and Inertia in Household Finance: Evidence from the Danish Mortgage Market. *SSRN Electronic Journal*, **2014**,	1	9
71	A multivariate model of strategic asset allocation. *World Scientific Handbook in Financial Economics Series*, **2013**, 809-848	0.2	0
70	Mortgage Market Design*. *Review of Finance*, **2013**, 17, 1-33	3.5	148
69	Hard Times. *Review of Asset Pricing Studies*, **2013**, 3, 95-132	10.4	49

68	Monetary Policy Drivers of Bond and Equity Risks. *SSRN Electronic Journal*, **2013**,	1	6
67	Consumer Financial Protection. *Journal of Economic Perspectives*, **2011**, 25, 91-114	9.9	194
66	Forced Sales and House Prices. *American Economic Review*, **2011**, 101, 2108-2131	9.7	440
65	The Regulation of Consumer Financial Products: An Introductory Essay with Four Case Studies. *SSRN Electronic Journal*, **2010**,	1	13
64	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. *Review of Financial Studies*, **2010**, 23, 305-344	7	196
63	Inflation Bets or Deflation Hedges? The Changing Risks of Nominal Bonds. *SSRN Electronic Journal*, **2009**,	1	2
62	Measuring the Financial Sophistication of Households. *American Economic Review*, **2009**, 99, 393-398	9.7	343
61	The Changing Role of Nominal Government Bonds in Asset Allocation. *GENEVA Risk and Insurance Review*, **2009**, 34, 89-104	1.8	3
60	Understanding Inflation-Indexed Bond Markets. *Brookings Papers on Economic Activity*, **2009**, 2009, 79-120	3.8	78
59	Viewpoint: Estimating the equity premium. *Canadian Journal of Economics*, **2008**, 41, 1-21	1	113
58	In Search of Distress Risk. *Journal of Finance*, **2008**, 63, 2899-2939	6.4	939
57	Predicting Excess Stock Returns Out of Sample: Can Anything Beat the Historical Average?. *Review of Financial Studies*, **2008**, 21, 1509-1531	7	1245
56	Fight or Flight? Portfolio Rebalancing by Individual Investors. *SSRN Electronic Journal*, **2007**,	1	1
55	Household Finance. *Journal of Finance*, **2006**, 61, 1553-1604	6.4	1112
54	The Term Structure of the RiskReturn Trade-Off. *Financial Analysts Journal*, **2005**, 61, 34-44	1.5	130
53	Predicting the Equity Premium Out of Sample: Can Anything Beat the Historical Average?. *SSRN Electronic Journal*, **2005**,	1	2
52	In Search of Distress Risk. *SSRN Electronic Journal*, **2005**,	1	18
51	Chapter 5. Valuation Ratios and the Long-run Stock Market Outlook: An Update **2005**, 173-201		8

50	AN INTERVIEW WITH ROBERT J. SHILLER. *Macroeconomic Dynamics*, **2004**, 8, 649-683	0.6	2
49	Two Puzzles of Asset Pricing and Their Implications for Investors **2004**, 128-170		
48	Bad Beta, Good Beta. *American Economic Review*, **2004**, 94, 1249-1275	9.7	655
47	Inflation Illusion and Stock Prices. *American Economic Review*, **2004**, 94, 19-23	9.7	223
46	Chapter 13 Consumption-based asset pricing. *Handbook of the Economics of Finance*, **2003**, 1, 803-887		155
45	Household Risk Management and Optimal Mortgage Choice. *Quarterly Journal of Economics*, **2003**, 118, 1449-1494	15.1	351
44	Two Puzzles of Asset Pricing and Their Implications for Investors. *American economist, The*, **2003**, 47, 48-74	0.3	2
43	A multivariate model of strategic asset allocation. *Journal of Financial Economics*, **2003**, 67, 41-80	6.6	309
42	Equity Volatility and Corporate Bond Yields. *Journal of Finance*, **2003**, 58, 2321-2350	6.4	631
41	Efficient Tests of Stock Return Predictability. *SSRN Electronic Journal*, **2002**,	1	8
40	Bad Beta, Good Beta. *SSRN Electronic Journal*, **2002**,	1	2
39	Strategic Asset Allocation **2002**,		592
38	Have Individual Stocks Become More Volatile? An Empirical Exploration of Idiosyncratic Risk. *Journal of Finance*, **2001**, 56, 1-43	6.4	1165
37	Stock Market Mean Reversion and the Optimal Equity Allocation of a Long-Lived Investor. *Review of Finance*, **2001**, 5, 269-292	3.5	35
36	Who Should Buy Long-Term Bonds?. *American Economic Review*, **2001**, 91, 99-127	9.7	347
35	Why long horizons? A study of power against persistent alternatives. *Journal of Empirical Finance*, **2001**, 8, 459-491	2.7	78
34	Asset Pricing at the Millennium. *Journal of Finance*, **2000**, 55, 1515-1567	6.4	306
33	Chapter 19 Asset prices, consumption, and the business cycle. *Handbook of Macroeconomics*, **1999**, 1, 1231-1303		181

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32	Consumption and Portfolio Decisions when Expected Returns are Time Varying. *Quarterly Journal of Economics*, **1999**, 114, 433-495	15.1	558
31	Valuation Ratios and the Long-Run Stock Market Outlook. *Journal of Portfolio Management*, **1998**, 24, 11-26	1.6	337
30	Inflation, real interest rates, and the bond market: A study of UK nominal and index-linked government bond prices. *Journal of Monetary Economics*, **1997**, 39, 361-383	3.4	98
29	The Econometrics of Financial Markets **1997**,		2157
28	Understanding Risk and Return. *Journal of Political Economy*, **1996**, 104, 298-345	8.6	1005
27	Some Lessons from the Yield Curve. *Journal of Economic Perspectives*, **1995**, 9, 129-152	9.9	150
26	Accounting for Stock Price Movements **1995**, 176-185		
25	Inspecting the mechanism: An analytical approach to the stochastic growth model. *Journal of Monetary Economics*, **1994**, 33, 463-506	3.4	200
24	Smart Money, Noise Trading and Stock Price Behaviour. *Review of Economic Studies*, **1993**, 60, 1	5.6	237
23	Where Do Betas Come From? Asset Price Dynamics and the Sources of Systematic Risk. *Review of Financial Studies*, **1993**, 6, 567-592	7	104
22	What Moves the Stock and Bond Markets? A Variance Decomposition for Long-Term Asset Returns. *Journal of Finance*, **1993**, 48, 3-37	6.4	361
21	Predictable Stock Returns in the United States and Japan: A Study of Long-Term Capital Market Integration. *Journal of Finance*, **1992**, 47, 43-69	6.4	189
20	No news is good news. *Journal of Financial Economics*, **1992**, 31, 281-318	6.6	1165
19	Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots. *NBER Macroeconomics Annual*, **1991**, 6, 141-201	3.3	259
18	Yield Spreads and Interest Rate Movements: A Bird's Eye View. *Review of Economic Studies*, **1991**, 58, 495	5.6	769
17	Aggregate investment, the stock market and the Q model: Robust results for six OECD countries. *European Economic Review*, **1991**, 35, 826-830	1.9	0
16	A Variance Decomposition for Stock Returns. *Economic Journal*, **1991**, 101, 157	2.9	869
15	The dividend ratio model and small sample bias. *Economics Letters*, **1989**, 29, 325-331	1.3	22

14	Consumption, Income, and Interest Rates: Reinterpreting the Time Series Evidence. *NBER Macroeconomics Annual*, **1989**, 4, 185-216	3.3	279
13	Interpreting cointegrated models. *Journal of Economic Dynamics and Control*, **1988**, 12, 505-522	1.3	122
12	The Dividend-Price Ratio and Expectations of Future Dividends and Discount Factors. *Review of Financial Studies*, **1988**, 1, 195-228	7	2345
11	Stock Prices, Earnings, and Expected Dividends. *Journal of Finance*, **1988**, 43, 661-676	6.4	936
10	Is There a Corporate Debt Crisis?. *Brookings Papers on Economic Activity*, **1988**, 1988, 83	3.8	52
9	Stock Prices, Earnings, and Expected Dividends **1988**, 43, 661		300
8	Cointegration and Tests of Present Value Models. *Journal of Political Economy*, **1987**, 95, 1062-1088	8.6	1303
7	Does Saving Anticipate Declining Labor Income? An Alternative Test of the Permanent Income Hypothesis. *Econometrica*, **1987**, 55, 1249	4.9	329
6	Stock returns and the term structure. *Journal of Financial Economics*, **1987**, 18, 373-399	6.6	1363
5	The dollar and real interest rates. *Journal of Monetary Economics*, **1987**, 27, 103-139		85
4	The term structure of euromarket interest rates. *Journal of Monetary Economics*, **1987**, 19, 25-44	3.4	68
3	Forward Rates and Future Policy: Interpreting the Term Structure of Interest Rates. *Brookings Papers on Economic Activity*, **1983**, 1983, 173	3.8	263
2	Hard Times. *SSRN Electronic Journal*,	1	3
1	Do Stock Traders Learn from Experience? Evidence from an Emerging Market. *SSRN Electronic Journal*,	1	1