Nicholas Barberis

List of Publications by Year
in descending order

34 papers	12,077 citations	361388 20 h-index	610883 24 g-index
45 all docs	45 docs citations	45 times ranked	3917 citing authors

#	Article	IF	Citations
1	A model of investor sentiment1We are grateful to the NSF for financial support, and to Oliver Blanchard, Alon Brav, John Campbell (a referee), John Cochrane, Edward Glaeser, J.B. Heaton, Danny Kahneman, David Laibson, Owen Lamont, Drazen Prelec, Jay Ritter (a referee), Ken Singleton, Dick Thaler, an anonymous referee, and the editor, Bill Schwert, for comments.1. Journal of Financial Economics, 1998, 49, 307-343.	9.0	3,195
2	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices. American Economic Review, 2008, 98, 2066-2100.	8.5	1,305
3	Style investing. Journal of Financial Economics, 2003, 68, 161-199.	9.0	1,008
4	Chapter 18 A survey of behavioral finance. Handbook of the Economics of Finance, 2003, 1, 1053-1128.	3.1	938
5	Comovement. Journal of Financial Economics, 2005, 75, 283-317.	9.0	862
6	Mental Accounting, Loss Aversion, and Individual Stock Returns. Journal of Finance, 2001, 56, 1247-1292.	5.1	717
7	What Drives the Disposition Effect? An Analysis of a Longâ€Standing Preferenceâ€Based Explanation. Journal of Finance, 2009, 64, 751-784.	5.1	589
8	X-CAPM: An extrapolative capital asset pricing model. Journal of Financial Economics, 2015, 115, 1-24.	9.0	468
9	Individual Preferences, Monetary Gambles, and Stock Market Participation: A Case for Narrow Framing. American Economic Review, 2006, 96, 1069-1090.	8.5	425
10	Realization utility. Journal of Financial Economics, 2012, 104, 251-271.	9.0	380
11	Extrapolation and bubbles. Journal of Financial Economics, 2018, 129, 203-227.	9.0	268
12	Prospect Theory and Stock Returns: An Empirical Test. Review of Financial Studies, 2016, 29, 3068-3107.	6.8	234
13	Individual Preferences, Monetary Gambles, and Stock Market Participation: A Case for Narrow Framing. American Economic Review, 2006, 96, 1069-1090.	8.5	230
14	A Model of Casino Gambling. Management Science, 2012, 58, 35-51.	4.1	209
15	Using Neural Data to Test a Theory of Investor Behavior: An Application to Realization Utility. Journal of Finance, 2014, 69, 907-946.	5.1	174
16	The Psychology of Tail Events: Progress and Challenges. American Economic Review, 2013, 103, 611-616.	8.5	151
17	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices. SSRN Electronic Journal, 2005, , .	0.4	147
18	Preferences with frames: A new utility specification that allows for the framing of risks. Journal of Economic Dynamics and Control, 2009, 33, 1555-1576.	1.6	98

#	Article	IF	Citations
19	Psychology-Based Models of Asset Prices and Trading Volume. Handbook of Behavioral Economics, 2018, 1, 79-175.	3.7	65
20	Prospect Theory and Stock Market Anomalies. Journal of Finance, 2021, 76, 2639-2687.	5.1	64
21	Psychology and the Financial Crisis of 2007-2008. SSRN Electronic Journal, 0, , .	0.4	38
22	Thirty Years of Prospect Theory in Economics: A Review and Assessment. SSRN Electronic Journal, 0, , .	0.4	37
23	The Loss Aversion/Narrow Framing Approach to the Equity Premium Puzzle. , 2008, , 199-229.		32
24	Chapter1. A Survey of Behavioral Finance. , 2005, , 1-76.		27
25	Testing Theories of Investor Behavior Using Neural Data. SSRN Electronic Journal, 2011, , .	0.4	23
26	A Model of Casino Gambling. SSRN Electronic Journal, 0, , .	0.4	22
27	Richard Thaler and the Rise of Behavioral Economics. Scandinavian Journal of Economics, 2018, 120, 661-684.	1.4	18
28	The Psychology of Tail Events: Progress and Challenges. SSRN Electronic Journal, 0, , .	0.4	17
29	The Loss Aversion/Narrow Framing Approach to the Equity Premium Puzzle. SSRN Electronic Journal, 2006, , .	0.4	13
30	Psychology-based Models of Asset Prices and Trading Volume. SSRN Electronic Journal, 0, , .	0.4	12
31	Prospect Theory and Stock Returns: An Empirical Test. SSRN Electronic Journal, 2014, , .	0.4	7
32	Prospect Theory and Stock Market Anomalies. SSRN Electronic Journal, 0, , .	0.4	4
33	Realization Utility: A Psychology-Based Model of Investor Trading Behavior. SSRN Electronic Journal, 2007, , .	0.4	1
34	Richard Thaler and the Rise of Behavioral Economics. SSRN Electronic Journal, 0, , .	0.4	1