Nicholas Barberis

List of Publications by Citations

41 papers	7,573 citations	21 h-index	45 g-index
45 ext. papers	10,268 ext. citations	4.3 avg, IF	6.39 L-index

#	Paper	IF	Citations
41	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*	6.6	2454
40	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices. *American Economic Review*, **2008**, 98, 2066-2100	9.7	718
39	Style investing. *Journal of Financial Economics*, **2003**, 68, 161-199	6.6	689
38	Chapter 18 A survey of behavioral finance. *Handbook of the Economics of Finance*, **2003**, 1, 1053-1128		565
37	Comovement. *Journal of Financial Economics*, **2005**, 75, 283-317	6.6	558
36	Mental Accounting, Loss Aversion, and Individual Stock Returns. *Journal of Finance*, **2001**, 56, 1247-1292	6.4	453
35	What Drives the Disposition Effect? An Analysis of a Long-Standing Preference-Based Explanation. *Journal of Finance*, **2009**, 64, 751-784	6.4	355
34	Individual Preferences, Monetary Gambles, and Stock Market Participation: A Case for Narrow Framing. *American Economic Review*, **2006**, 96, 1069-1090	9.7	257
33	Realization utility. *Journal of Financial Economics*, **2012**, 104, 251-271	6.6	224
32	X-CAPM: An extrapolative capital asset pricing model. *Journal of Financial Economics*, **2015**, 115, 1-24	6.6	218
31	Individual Preferences, Monetary Gambles, and Stock Market Participation: A Case for Narrow Framing. *American Economic Review*, **2006**, 96, 1069-1090	9.7	185
30	Extrapolation and bubbles. *Journal of Financial Economics*, **2018**, 129, 203-227	6.6	122
29	A Model of Casino Gambling. *Management Science*, **2012**, 58, 35-51	3.9	119
28	Prospect Theory and Stock Returns: An Empirical Test. *Review of Financial Studies*, **2016**, 29, 3068-3107	7	102
27	The Psychology of Tail Events: Progress and Challenges. *American Economic Review*, **2013**, 103, 611-616	9.7	95
26	Using Neural Data to Test A Theory of Investor Behavior: An Application to Realization Utility. *Journal of Finance*, **2014**, 69, 907-946	6.4	91
25	Preferences with frames: A new utility specification that allows for the framing of risks. *Journal of Economic Dynamics and Control*, **2009**, 33, 1555-1576	1.3	55

24	Psychology-Based Models of Asset Prices and Trading Volume. *Handbook of Behavioral Economics*, **2018**, 1, 79-175	8.3	34
23	Thirty Years of Prospect Theory in Economics: A Review and Assessment **2012**,		33
22	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices **2007**,		27
21	Comovement **2002**,		25
20	Psychology and the Financial Crisis of 2007-2008. *SSRN Electronic Journal*, **2011**,	1	20
19	The Loss Aversion/Narrow Framing Approach to the Equity Premium Puzzle **2008**, 199-229		17
18	Extrapolation and Bubbles **2016**,		16
17	What Drives the Disposition Effect? An Analysis of a Long-Standing Preference-Based Explanation **2006**,		15
16	X-CAPM: An Extrapolative Capital Asset Pricing Model **2013**,		13
15	Testing Theories of Investor Behavior Using Neural Data. *SSRN Electronic Journal*, **2011**,	1	12
14	Using Neural Data to Test a Theory of Investor Behavior: An Application to Realization Utility **2012**,		12
13	Chapter1. A Survey of Behavioral Finance **2005**, 1-76		12
12	Style Investing **2000**,		11
11	Richard Thaler and the Rise of Behavioral Economics. *Scandinavian Journal of Economics*, **2018**, 120, 661-684	1	10
10	Realization Utility **2008**,		9
9	Prospect Theory and Stock Market Anomalies. *Journal of Finance*, **2021**, 76, 2639-2687	6.4	9
8	Psychology-based Models of Asset Prices and Trading Volume. *SSRN Electronic Journal*, **2018**,	1	9
7	Prospect Theory and Stock Market Anomalies **2020**,		8

6	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices. *SSRN Electronic Journal*, **2005**,	1	8
5	Prospect Theory and Stock Market Anomalies. *SSRN Electronic Journal*,	1	4
4	Thirty Years of Prospect Theory in Economics: A Review and Assessment. *SSRN Electronic Journal*, **2012**,	1	3
3	A Model of Casino Gambling **2009**,		3
2	Prospect Theory and Stock Returns: An Empirical Test. *SSRN Electronic Journal*, **2014**,	1	2
1	The Psychology of Tail Events: Progress and Challenges. *SSRN Electronic Journal*, **2013**,	1	1