Nicholas Barberis

List of Publications by Year in Descending Order

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	Prospect Theory and Stock Market Anomalies. *Journal of Finance*, **2021**, 76, 2639-2687	6.4	9
40	Prospect Theory and Stock Market Anomalies **2020**,		8
39	Extrapolation and bubbles. *Journal of Financial Economics*, **2018**, 129, 203-227	6.6	122
38	Richard Thaler and the Rise of Behavioral Economics. *Scandinavian Journal of Economics*, **2018**, 120, 661-684	1	10
37	Psychology-based Models of Asset Prices and Trading Volume. *SSRN Electronic Journal*, **2018**,	1	9
36	Psychology-Based Models of Asset Prices and Trading Volume. *Handbook of Behavioral Economics*, **2018**, 1, 79-175	8.3	34
35	Extrapolation and Bubbles **2016**,		16
34	Prospect Theory and Stock Returns: An Empirical Test. *Review of Financial Studies*, **2016**, 29, 3068-3107	7	102
33	X-CAPM: An extrapolative capital asset pricing model. *Journal of Financial Economics*, **2015**, 115, 1-24	6.6	218
32	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
31	Prospect Theory and Stock Returns: An Empirical Test. *SSRN Electronic Journal*, **2014**,	1	2
30	The Psychology of Tail Events: Progress and Challenges. *SSRN Electronic Journal*, **2013**,	1	1
29	The Psychology of Tail Events: Progress and Challenges. *American Economic Review*, **2013**, 103, 611-616	9.7	95
28	X-CAPM: An Extrapolative Capital Asset Pricing Model **2013**,		13
27	Realization utility. *Journal of Financial Economics*, **2012**, 104, 251-271	6.6	224
26	A Model of Casino Gambling. *Management Science*, **2012**, 58, 35-51	3.9	119
25	Thirty Years of Prospect Theory in Economics: A Review and Assessment. *SSRN Electronic Journal*, **2012**,	1	3

24	Using Neural Data to Test a Theory of Investor Behavior: An Application to Realization Utility **2012**,		12
23	Thirty Years of Prospect Theory in Economics: A Review and Assessment **2012**,		33
22	Testing Theories of Investor Behavior Using Neural Data. *SSRN Electronic Journal*, **2011**,	1	12
21	Psychology and the Financial Crisis of 2007-2008. *SSRN Electronic Journal*, **2011**,	1	20
20	What Drives the Disposition Effect? An Analysis of a Long-Standing Preference-Based Explanation. *Journal of Finance*, **2009**, 64, 751-784	6.4	355
19	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
18	A Model of Casino Gambling **2009**,		3
17	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices. *American Economic Review*, **2008**, 98, 2066-2100	9.7	718
16	Realization Utility **2008**,		9
15	The Loss Aversion/Narrow Framing Approach to the Equity Premium Puzzle **2008**, 199-229		17
14	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices **2007**,		27
13	Individual Preferences, Monetary Gambles, and Stock Market Participation: A Case for Narrow Framing. *American Economic Review*, **2006**, 96, 1069-1090	9.7	257
12	What Drives the Disposition Effect? An Analysis of a Long-Standing Preference-Based Explanation **2006**,		15
11	Individual Preferences, Monetary Gambles, and Stock Market Participation: A Case for Narrow Framing. *American Economic Review*, **2006**, 96, 1069-1090	9.7	185
10	Comovement. *Journal of Financial Economics*, **2005**, 75, 283-317	6.6	558
9	Stocks as Lotteries: The Implications of Probability Weighting for Security Prices. *SSRN Electronic Journal*, **2005**,	1	8
8	Chapter1. A Survey of Behavioral Finance **2005**, 1-76		12
7	Style investing. *Journal of Financial Economics*, **2003**, 68, 161-199	6.6	689

6	Chapter 18 A survey of behavioral finance. *Handbook of the Economics of Finance*, **2003**, 1, 1053-1128		565
5	Comovement **2002**,		25
4	Mental Accounting, Loss Aversion, and Individual Stock Returns. *Journal of Finance*, **2001**, 56, 1247-1292	6.4	453
3	Style Investing **2000**,		11
2	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	6.6	2454
1	Prospect Theory and Stock Market Anomalies. *SSRN Electronic Journal*,	1	4