Lubos Pastor

List of Publications by Year
in descending order

52 papers	13,895 citations	257101 24 h-index	344852 36 g-index
65 all docs	65 docs citations	65 times ranked	4075 citing authors

#	Article	IF	Citations
1	Liquidity Risk and Expected Stock Returns. Journal of Political Economy, 2003, 111, 642-685.	3.3	4,455
2	Political uncertainty and risk premia. Journal of Financial Economics, 2013, 110, 520-545.	4.6	1,475
3	Stock Valuation and Learning about Profitability. Journal of Finance, 2003, 58, 1749-1789.	3.2	781
4	Sustainable investing in equilibrium. Journal of Financial Economics, 2021, 142, 550-571.	4.6	690
5	The Price of Political Uncertainty: Theory and Evidence from the Option Market. Journal of Finance, 2016, 71, 2417-2480.	3.2	495
6	Estimating the Intertemporal Riskâ€"Return Tradeoff Using the Implied Cost of Capital. Journal of Finance, 2008, 63, 2859-2897.	3.2	470
7	Portfolio Selection and Asset Pricing Models. Journal of Finance, 2000, 55, 179-223.	3.2	433
8	Scale and skill in active management. Journal of Financial Economics, 2015, 116, 23-45.	4.6	433
9	Comparing asset pricing models: an investment perspective. Journal of Financial Economics, 2000, 56, 335-381.	4.6	406
10	Technological Revolutions and Stock Prices. American Economic Review, 2009, 99, 1451-1483.	4.0	394
11	Mutual fund performance and seemingly unrelated assets. Journal of Financial Economics, 2002, 63, 315-349.	4.6	381
12	Rational IPO Waves. Journal of Finance, 2005, 60, 1713-1757.	3.2	356
13	Learning in Financial Markets. Annual Review of Financial Economics, 2009, 1, 361-381.	2.5	300
14	Investing in equity mutual funds. Journal of Financial Economics, 2002, 63, 351-380.	4.6	288
15	Judging Fund Managers by the Company They Keep. Journal of Finance, 2005, 60, 1057-1096.	3.2	248
16	Predictive Systems: Living with Imperfect Predictors. Journal of Finance, 2009, 64, 1583-1628.	3.2	245
17	On the Size of the Active Management Industry. Journal of Political Economy, 2012, 120, 740-781.	3.3	218
18	Asset Pricing Models: Implications for Expected Returns and Portfolio Selection. Review of Financial Studies, 2000, 13, 883-916.	3.7	201

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19	Costs of Equity Capital and Model Mispricing. Journal of Finance, 1999, 54, 67-121.	3.2	175
20	Are Stocks Really Less Volatile in the Long Run?. Journal of Finance, 2012, 67, 431-478.	3.2	174
21	Mutual Fund Performance and Flows during the COVID-19 Crisis. Review of Asset Pricing Studies, 2020, 10, 791-833.	1.5	174
22	Entrepreneurial Learning, the IPO Decision, and the Post-IPO Drop in Firm Profitability. Review of Financial Studies, 2009, 22, 3005-3046.	3.7	153
23	Do Funds Make More When They Trade More?. Journal of Finance, 2017, 72, 1483-1528.	3.2	147
24	Fund tradeoffs. Journal of Financial Economics, 2020, 138, 614-634.	4.6	77
25	Political Cycles and Stock Returns. Journal of Political Economy, 2020, 128, 4011-4045.	3.3	75
26	Rational IPO Waves. SSRN Electronic Journal, 2005, , .	0.4	68
27	Estimating the Intertemporal Risk-Return Tradeoff Using the Implied Cost of Capital. SSRN Electronic Journal, 2006, , .	0.4	57
28	Judging Fund Managers by the Company They Keep. SSRN Electronic Journal, 2002, , .	0.4	42
29	Scale and Skill in Active Management. SSRN Electronic Journal, 0, , .	0.4	40
30	Predictive Systems: Living with Imperfect Predictors. SSRN Electronic Journal, 0, , .	0.4	37
31	Are Stocks Really Less Volatile in the Long Run?. SSRN Electronic Journal, 2011, , .	0.4	34
32	Inequality Aversion, Populism, and the Backlash against Globalization. Journal of Finance, 2021, 76, 2857-2906.	3.2	31
33	Investing In Equity Mutual Funds. SSRN Electronic Journal, 2001, , .	0.4	30
34	On the Size of the Active Management Industry. SSRN Electronic Journal, 0, , .	0.4	21
35	The Price of Political Uncertainty: Theory and Evidence from the Option Market. SSRN Electronic Journal, 0, , .	0.4	19
36	Liquidity Risk After 20 Years. Critical Finance Review, 2019, 8, 277-299.	0.4	13

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37	Inequality Aversion, Populism, and the Backlash Against Globalization. SSRN Electronic Journal, 2018, , .	0.4	6
38	Are Stocks Really Less Volatile in the Long Run?. SSRN Electronic Journal, 0, , .	0.4	6
39	Stock Prices and IPO Waves. SSRN Electronic Journal, 2003, , .	0.4	5
40	Scale and Skill in Active Management. SSRN Electronic Journal, 2014, , .	0.4	5
41	Portfolio Liquidity and Diversification: Theory and Evidence. SSRN Electronic Journal, 0, , .	0.4	3
42	Sustainable Investing in Equilibrium. SSRN Electronic Journal, 0, , .	0.4	3
43	The Price of Political Uncertainty: Theory and Evidence from the Option Market. SSRN Electronic Journal, 0, , .	0.4	2
44	Uncertainty and Valuations: A Comment. Critical Finance Review, 2016, 5, 129-134.	0.4	2
45	Liquidity Risk After 20 Years. SSRN Electronic Journal, 0, , .	0.4	2
46	On the Size of the Active Management Industry. SSRN Electronic Journal, 0, , .	0.4	2
47	Do Funds Make More When They Trade More?. SSRN Electronic Journal, 0, , .	0.4	1
48	The Capital Markets Union: Key Challenges. SSRN Electronic Journal, 0, , .	0.4	1
49	Entrepreneurial Learning, the Ipo Decision, and the Post-Ipo Drop in Firm Profitability. SSRN Electronic Journal, 2007, , .	0.4	0
50	Income Inequality and Asset Prices Under Redistributive Taxation. SSRN Electronic Journal, 0, , .	0.4	0
51	Political Cycles and Stock Returns. SSRN Electronic Journal, 2017, , .	0.4	0
52	Evaluating and Investing in Equity Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	0