

Robert Novy-Marx

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11522449/publications.pdf>

Version: 2024-02-01

20
papers

3,889
citations

623188

14
h-index

940134

16
g-index

27
all docs

27
docs citations

27
times ranked

1291
citing authors

#	ARTICLE	IF	CITATIONS
1	Betting against betting against beta. <i>Journal of Financial Economics</i> , 2022, 143, 80-106.	4.6	41
2	Comparing Cost-Mitigation Techniques. <i>Financial Analysts Journal</i> , 2019, 75, 85-102.	1.2	30
3	A Taxonomy of Anomalies and Their Trading Costs. <i>Review of Financial Studies</i> , 2016, 29, 104-147.	3.7	495
4	Economic and financial approaches to valuing pension liabilities. <i>Journal of Pension Economics and Finance</i> , 2015, 14, 144-150.	0.6	12
5	Predicting anomaly performance with politics, the weather, global warming, sunspots, and the stars. <i>Journal of Financial Economics</i> , 2014, 112, 137-146.	4.6	110
6	Linking benefits to investment performance in US public pension systems. <i>Journal of Public Economics</i> , 2014, 116, 47-61.	2.2	27
7	The Revenue Demands of Public Employee Pension Promises. <i>American Economic Journal: Economic Policy</i> , 2014, 6, 193-229.	1.5	38
8	The other side of value: The gross profitability premium. <i>Journal of Financial Economics</i> , 2013, 108, 1-28.	4.6	1,620
9	Logical Implications of the GASB's Methodology for Valuing Pension Liabilities. <i>Financial Analysts Journal</i> , 2013, 69, 26-32.	1.2	16
10	Fiscal Imbalances and Borrowing Costs: Evidence from State Investment Losses. <i>American Economic Journal: Economic Policy</i> , 2012, 4, 182-213.	1.5	31
11	Public Pension Promises: How Big Are They and What Are They Worth?. <i>Journal of Finance</i> , 2011, 66, 1211-1249.	3.2	276
12	Operating Leverage*. <i>Review of Finance</i> , 2011, 15, 103-134.	3.2	260
13	Policy options for state pension systems and their impact on plan liabilities. <i>Journal of Pension Economics and Finance</i> , 2011, 10, 173-194.	0.6	26
14	Hot and Cold Markets. <i>Real Estate Economics</i> , 2009, 37, 1-22.	1.0	155
15	The Liabilities and Risks of State-Sponsored Pension Plans. <i>Journal of Economic Perspectives</i> , 2009, 23, 191-210.	2.7	223
16	An Equilibrium Model of Investment Under Uncertainty. <i>Review of Financial Studies</i> , 2007, 20, 1461-1502.	3.7	100
17	An Alternative Three-Factor Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	206
18	Betting Against Betting Against Beta. <i>SSRN Electronic Journal</i> , 0, , .	0.4	22

#	ARTICLE	IF	CITATIONS
19	Model Selection with Transaction Costs. SSRN Electronic Journal, 0, , .	0.4	3
20	Real Estate and the Economy: Aggregate Implications of Irreversible Investment. SSRN Electronic Journal, 0, , .	0.4	0