Philip H Dybvig

List of Publications by Year
in descending order

46 papers	9,443 citations	304602 22 h-index	345118 36 g-index
46 all docs	46 docs citations	46 times ranked	2643 citing authors

#	Article	IF	Citations
1	Bank Runs, Deposit Insurance, and Liquidity. Journal of Political Economy, 1983, 91, 401-419.	3.3	6,676
2	Differential Information and Performance Measurement Using a Security Market Line. Journal of Finance, 1985, 40, 383-399.	3.2	238
3	Mean-Variance Theory in Complete Markets. The Journal of Business, 1982, 55, 233.	2.1	215
4	Capital Structure and Dividend Irrelevance with Asymmetric Information. Review of Financial Studies, 1991, 4, 201-219.	3.7	213
5	The Empirical Implications of the Cox, Ingersoll, Ross Theory of the Term Structure of Interest Rates. Journal of Finance, 1986, 41, 617-630.	3.2	191
6	Lifetime consumption and investment: Retirement and constrained borrowing. Journal of Economic Theory, 2010, 145, 885-907.	0.5	178
7	Distributional Analysis of Portfolio Choice. The Journal of Business, 1988, 61, 369.	2.1	178
8	Long Forward and Zero-Coupon Rates Can Never Fall. The Journal of Business, 1996, 69, 1.	2.1	162
9	Nonnegative Wealth, Absence of Arbitrage, and Feasible Consumption Plans. Review of Financial Studies, 1988, 1, 377-401.	3.7	157
10	Dusenberry's Ratcheting of Consumption: Optimal Dynamic Consumption and Investment Given Intolerance for any Decline in Standard of Living. Review of Economic Studies, 1995, 62, 287-313.	2.9	154
11	An explicit bound on individual assets' deviations from APT pricing in a finite economy. Journal of Financial Economics, 1983, 12, 483-496.	4.6	147
12	Adoption externalities as public goods. Journal of Public Economics, 1983, 20, 231-247.	2.2	140
13	Portfolio Performance and Agency. Review of Financial Studies, 2010, 23, 1-23.	3.7	106
14	The Analytics of Performance Measurement Using a Security Market Line. Journal of Finance, 1985, 40, 401-416.	3.2	79
15	Yes, The APT Is Testable. Journal of Finance, 1985, 40, 1173-1188.	3.2	79
16	Portfolio Efficient Sets. Econometrica, 1982, 50, 1525.	2.6	61
17	Using Asset Allocation to Protect Spending. Financial Analysts Journal, 1999, 55, 49-62.	1.2	52
18	Going to Extremes: Correcting Simulation Bias in Exotic Option Valuation. Financial Analysts Journal, 1997, 53, 62-68.	1.2	42

#	ARTICLE	IF	CITATIONS
19	Portfolio Turnpikes. Review of Financial Studies, 1999, 12, 165-195.	3.7	42
20	Employee Reload Options: Pricing, Hedging, and Optimal Exercise. Review of Financial Studies, 2003, 16, 145-171.	3.7	42
21	Recovery of Preferences from Observed Wealth in a Single Realization. Review of Financial Studies, 1997, 10, 151-174.	3.7	35
22	Verification Theorems for Models of Optimal Consumption and Investment with Retirement and Constrained Borrowing. Mathematics of Operations Research, 2011, 36, 620-635.	0.8	33
23	Short Sales Restrictions and Kinks on the Mean Variance Frontier. Journal of Finance, 1984, 39, 239-244.	3.2	28
24	Arbitrage. , 1987, , 1-11.		27
25	Chapter 10 Arbitrage, state prices and portfolio theory. Handbook of the Economics of Finance, 2003, 1, 605-637.	3.1	26
26	Portfolio Performance and Agency. SSRN Electronic Journal, 0, , .	0.4	25
27	Empty Promises and Arbitrage. Review of Financial Studies, 1999, 12, 807-834.	3.7	23
28	Present values and internal rates of return. Journal of Economic Theory, 1980, 23, 66-81.	0.5	17
29	Increases in risk aversion and the distribution of portfolio payoffs. Journal of Economic Theory, 2012, 147, 1222-1246.	0.5	13
30	Recovering Additive Utility Functions. International Economic Review, 1983, 24, 379.	0.6	11
31	Pricing Long Bonds: Pitfalls and Opportunities. Financial Analysts Journal, 1996, 52, 32-39.	1.2	10
32	Mean-Variance Portfolio Rebalancing with Transaction Costs. SSRN Electronic Journal, 0, , .	0.4	9
33	The Cost and Duration of Cash-Balance Pension Plans. Financial Analysts Journal, 2001, 57, 50-62.	1.2	5
34	Outsourcing Bank Loan Screening: Evidence from Third-Party Loan Guarantees. SSRN Electronic Journal, 2012, , .	0.4	5
35	Duality, interest rates, and the theory of present value. Journal of Economic Theory, 1983, 30, 98-114.	0.5	4
36	Acknowledgement: Kinks on the Mean-Variance Frontier. Journal of Finance, 1985, 40, 345-345.	3.2	4

#	Article	IF	Citations
37	Renegotiation-proof contracting, disclosure, and incentives for efficient investment. Journal of Economic Theory, 2010, 145, 1805-1836.	0.5	4
38	Recovering preferences from preferences over nominal gambles. Journal of Economic Theory, 1982, 28, 354-360.	0.5	3
39	Arbitrage. , 2008, , 1-12.		3
40	What Steve Ross Taught Me about Contracting. Journal of Portfolio Management, 2018, 44, 35-41.	0.3	2
41	Increases in Risk Aversion and the Distribution of Portfolio Payoffs. SSRN Electronic Journal, 0, , .	0.4	2
42	Screening of possibly incompetent agents. Economics Letters, 2015, 135, 15-18.	0.9	1
43	Optimal Casualty Insurance, Repair and Regulation in the Presence of a Securities Market. SSRN Electronic Journal, 0, , .	0.4	1
44	Renegotiation-Proof Contracting, Disclosure, and Incentives for Efficient Investment. SSRN Electronic Journal, 0, , .	0.4	0
45	The Contributions of Stephen A. Ross to Financial Economics. Annual Review of Financial Economics, 2021, 13, .	2.5	0
46	Arbitrage. , 2018, , 377-388.		0