

Stefano Giglio

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11742067/publications.pdf>

Version: 2024-02-01

28
papers

3,824
citations

516710

16
h-index

752698

20
g-index

35
all docs

35
docs citations

35
times ranked

1262
citing authors

#	ARTICLE	IF	CITATIONS
1	Forced Sales and House Prices. <i>American Economic Review</i> , 2011, 101, 2108-2131.	8.5	689
2	Hedging Climate Change News. <i>Review of Financial Studies</i> , 2020, 33, 1184-1216.	6.8	503
3	Systemic risk and the macroeconomy: An empirical evaluation. <i>Journal of Financial Economics</i> , 2016, 119, 457-471.	9.0	384
4	Taming the Factor Zoo: A Test of New Factors. <i>Journal of Finance</i> , 2020, 75, 1327-1370.	5.1	366
5	Climate Finance. <i>Annual Review of Financial Economics</i> , 2021, 13, 15-36.	4.7	270
6	An intertemporal CAPM with stochastic volatility. <i>Journal of Financial Economics</i> , 2018, 128, 207-233.	9.0	218
7	Very Long-Run Discount Rates *. <i>Quarterly Journal of Economics</i> , 2015, 130, 1-53.	8.6	182
8	The price of variance risk. <i>Journal of Financial Economics</i> , 2017, 123, 225-250.	9.0	155
9	Climate Change and Long-Run Discount Rates: Evidence from Real Estate. <i>Review of Financial Studies</i> , 2021, 34, 3527-3571.	6.8	151
10	Five Facts about Beliefs and Portfolios. <i>American Economic Review</i> , 2021, 111, 1481-1522.	8.5	128
11	Uncertainty Shocks as Second-Moment News Shocks. <i>Review of Economic Studies</i> , 2020, 87, 40-76.	5.4	124
12	Hard Times. <i>Review of Asset Pricing Studies</i> , 2013, 3, 95-132.	2.5	83
13	No-Bubble Condition: Model-Free Tests in Housing Markets. <i>Econometrica</i> , 2016, 84, 1047-1091.	4.2	79
14	Excess Volatility: Beyond Discount Rates*. <i>Quarterly Journal of Economics</i> , 2018, 133, 71-127.	8.6	65
15	Thousands of Alpha Tests. <i>Review of Financial Studies</i> , 2021, 34, 3456-3496.	6.8	62
16	The joint dynamics of investor beliefs and trading during the COVID-19 crash. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2021, 118, .	7.1	46
17	Hedging macroeconomic and financial uncertainty and volatility. <i>Journal of Financial Economics</i> , 2021, 142, 23-45.	9.0	40
18	Equity Term Structures without Dividend Strips Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	15

#	ARTICLE	IF	CITATIONS
19	An Intertemporal CAPM with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	12
20	Thousands of Alpha Tests. SSRN Electronic Journal, 2018, , .	0.4	12
21	Hard Times. SSRN Electronic Journal, 0, , .	0.4	3
22	No-Bubble Condition: Model-Free Tests in Housing Markets. SSRN Electronic Journal, 0, , .	0.4	1
23	Excess Volatility: Beyond Discount Rates. SSRN Electronic Journal, 0, , .	0.4	1
24	Uncertainty Shocks as Second-Moment News Shocks. SSRN Electronic Journal, 0, , .	0.4	1
25	Hedging Climate Change News. SSRN Electronic Journal, 2019, , .	0.4	1
26	Test Assets and Weak Factors. SSRN Electronic Journal, 0, , .	0.4	1
27	Climate Finance. SSRN Electronic Journal, 0, , .	0.4	1
28	Reply to "Rational Bubbles in UK Housing Markets". Econometrica, 2020, 88, 1767-1770.	4.2	1