Stefano Giglio

List of Publications by Year
in descending order

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	Thousands of Alpha Tests. Review of Financial Studies, 2021, 34, 3456-3496.	6.8	62
2	Climate Change and Long-Run Discount Rates: Evidence from Real Estate. Review of Financial Studies, 2021, 34, 3527-3571.	6.8	151
3	Five Facts about Beliefs and Portfolios. American Economic Review, 2021, 111, 1481-1522.	8.5	128
4	Climate Finance. Annual Review of Financial Economics, 2021, 13, 15-36.	4.7	270
5	Hedging macroeconomic and financial uncertainty and volatility. Journal of Financial Economics, 2021, 142, 23-45.	9.0	40
6	The joint dynamics of investor beliefs and trading during the COVID-19 crash. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	7.1	46
7	Uncertainty Shocks as Second-Moment News Shocks. Review of Economic Studies, 2020, 87, 40-76.	5.4	124
8	Hedging Climate Change News. Review of Financial Studies, 2020, 33, 1184-1216.	6.8	503
9	Taming the Factor Zoo: A Test of New Factors. Journal of Finance, 2020, 75, 1327-1370.	5.1	366
10	Reply to â€œRational Bubbles in UK Housing Marketsâ€• Econometrica, 2020, 88, 1767-1770.	4.2	1
11	Hedging Climate Change News. SSRN Electronic Journal, 2019, , .	0.4	1
12	An intertemporal CAPM with stochastic volatility. Journal of Financial Economics, 2018, 128, 207-233.	9.0	218
13	Excess Volatility: Beyond Discount Rates*. Quarterly Journal of Economics, 2018, 133, 71-127.	8.6	65
14	Thousands of Alpha Tests. SSRN Electronic Journal, 2018, , .	0.4	12
15	The price of variance risk. Journal of Financial Economics, 2017, 123, 225-250.	9.0	155
16	No-Bubble Condition: Model-Free Tests in Housing Markets. Econometrica, 2016, 84, 1047-1091.	4.2	79
17	Systemic risk and the macroeconomy: An empirical evaluation. Journal of Financial Economics, 2016, 119, 457-471.	9.0	384
18	Very Long-Run Discount Rates *. Quarterly Journal of Economics, 2015, 130, 1-53.	8.6	182

#	Article	IF	Citations
19	Hard Times. Review of Asset Pricing Studies, 2013, 3, 95-132.	2.5	83
20	Forced Sales and House Prices. American Economic Review, 2011, 101, 2108-2131.	8.5	689
21	An Intertemporal CAPM with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	12
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	Test Assets and Weak Factors. SSRN Electronic Journal, 0, , .	0.4	1
26	Hard Times. SSRN Electronic Journal, 0, , .	0.4	3
27	Equity Term Structures without Dividend Strips Data. SSRN Electronic Journal, 0, , .	0.4	15
28	Climate Finance. SSRN Electronic Journal, 0, , .	0.4	1