

Leonid Kogan

List of Publications by Year in descending order

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36
papers

4,941
citations

430874

18
h-index

526287

27
g-index

45
all docs

45
docs citations

45
times ranked

1758
citing authors

#	ARTICLE	IF	CITATIONS
1	Technological Innovation, Resource Allocation, and Growth*. Quarterly Journal of Economics, 2017, 132, 665-712.	8.6	1,372
2	Equilibrium Cross Section of Returns. Journal of Political Economy, 2003, 111, 693-732.	4.5	675
3	Catching Up with the Joneses: Heterogeneous Preferences and the Dynamics of Asset Prices. Journal of Political Economy, 2002, 110, 1255-1285.	4.5	391
4	Pricing American Options: A Duality Approach. Operations Research, 2004, 52, 258-270.	1.9	336
5	The Price Impact and Survival of Irrational Traders. Journal of Finance, 2006, 61, 195-229.	5.1	275
6	Growth Opportunities, Technology Shocks, and Asset Prices. Journal of Finance, 2014, 69, 675-718.	5.1	197
7	Durability of Output and Expected Stock Returns. Journal of Political Economy, 2009, 117, 941-986.	4.5	174
8	Mutual Fund Trading Pressure: Firm-Level Stock Price Impact and Timing of SEOs. Journal of Finance, 2012, 67, 1371-1395.	5.1	172
9	Firm Characteristics and Stock Returns: The Role of Investment-Specific Shocks. Review of Financial Studies, 2013, 26, 2718-2759.	6.8	156
10	Asset prices and real investment. Journal of Financial Economics, 2004, 73, 411-431.	9.0	135
11	Hedging Derivative Securities and Incomplete Markets: An $\hat{\mu}$ -Arbitrage Approach. Operations Research, 2001, 49, 372-397.	1.9	132
12	Displacement risk and asset returns. Journal of Financial Economics, 2012, 105, 491-510.	9.0	132
13	When is time continuous?. Journal of Financial Economics, 2000, 55, 173-204.	9.0	111
14	An equilibrium model of irreversible investment. Journal of Financial Economics, 2001, 62, 201-245.	9.0	88
15	Oil Futures Prices in a Production Economy with Investment Constraints. Journal of Finance, 2009, 64, 1345-1375.	5.1	85
16	Economic Activity of Firms and Asset Prices. Annual Review of Financial Economics, 2012, 4, 361-384.	4.7	59
17	Left Behind: Creative Destruction, Inequality, and the Stock Market. Journal of Political Economy, 2020, 128, 855-906.	4.5	48
18	The equity risk premium and the riskfree rate in an economy with borrowing constraints. Mathematics and Financial Economics, 2007, 1, 1-19.	1.7	42

#	ARTICLE	IF	CITATIONS
19	Evaluating Portfolio Policies: A Duality Approach. <i>Operations Research</i> , 2006, 54, 405-418.	1.9	40
20	Market selection. <i>Journal of Economic Theory</i> , 2017, 168, 209-236.	1.1	40
21	Growth Opportunities and Technology Shocks. <i>American Economic Review</i> , 2010, 100, 532-536.	8.5	30
22	Technological Innovation: Winners and Losers. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	13
23	Technological Innovation, Intangible Capital, and Asset Prices. <i>Annual Review of Financial Economics</i> , 2019, 11, 221-242.	4.7	9
24	Chapter 22 Duality Theory and Approximate Dynamic Programming for Pricing American Options and Portfolio Optimization. <i>Handbooks in Operations Research and Management Science</i> , 2007, , 925-948.	0.6	7
25	A Theory of Firm Characteristics and Stock Returns: The Role of Investment-Specific Shocks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
26	Common Fund Flows: Flow Hedging and Factor Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
27	A Theory of Firm Characteristics and Stock Returns: The Role of Investment-Specific Shocks. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	4
28	A martingale approach and time-consistent sampling-based algorithms for risk management in stochastic optimal control. , 2014, , .		4
29	Market Selection. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
30	Equilibrium Analysis of Asset Prices: <i>Lessons from CIR and APT</i>. <i>Journal of Portfolio Management</i> , 2018, 44, 59-69.	0.6	3
31	The Demographics of Innovation and Asset Returns. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	1
32	The Demographics of Innovation and Asset Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
33	Near-Rational Equilibria in Heterogeneous-Agent Models: A Verification Method. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
34	Technological Change and Occupations over the Long Run. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
35	Technological Innovation and Labor Income Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
36	Technological Innovation and Labor Income Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0