Leonid Kogan

List of Publications by Year
in descending order

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	Left Behind: Creative Destruction, Inequality, and the Stock Market. Journal of Political Economy, 2020, 128, 855-906.	4.5	48
2	Technological Innovation, Intangible Capital, and Asset Prices. Annual Review of Financial Economics, 2019, 11, 221-242.	4.7	9
3	Equilibrium Analysis of Asset Prices: <i>Lessons from CIR and APT</i>. Journal of Portfolio Management, 2018, 44, 59-69.	0.6	3
4	Technological Innovation, Resource Allocation, and Growth*. Quarterly Journal of Economics, 2017, 132, 665-712.	8.6	1,372
5	Market selection. Journal of Economic Theory, 2017, 168, 209-236.	1.1	40
6	A martingale approach and time-consistent sampling-based algorithms for risk management in stochastic optimal control. , 2014, , .		4
7	Growth Opportunities, Technology Shocks, and Asset Prices. Journal of Finance, 2014, 69, 675-718.	5.1	197
8	Firm Characteristics and Stock Returns: The Role of Investment-Specific Shocks. Review of Financial Studies, 2013, 26, 2718-2759.	6.8	156
9	Economic Activity of Firms and Asset Prices. Annual Review of Financial Economics, 2012, 4, 361-384.	4.7	59
10	Technological Innovation: Winners and Losers. SSRN Electronic Journal, 2012, , .	0.4	13
11	A Theory of Firm Characteristics and Stock Returns: The Role of Investment-Specific Shocks. SSRN Electronic Journal, 2012, , .	0.4	4
12	Mutual Fund Trading Pressure: Firmâ€Level Stock Price Impact and Timing of SEOs. Journal of Finance, 2012, 67, 1371-1395.	5.1	172
13	Displacement risk and asset returns. Journal of Financial Economics, 2012, 105, 491-510.	9.0	132
14	The Demographics of Innovation and Asset Returns. SSRN Electronic Journal, 2010, , .	0.4	1
15	Growth Opportunities and Technology Shocks. American Economic Review, 2010, 100, 532-536.	8.5	30
16	Oil Futures Prices in a Production Economy with Investment Constraints. Journal of Finance, 2009, 64, 1345-1375.	5.1	85
17	Durability of Output and Expected Stock Returns. Journal of Political Economy, 2009, 117, 941-986.	4.5	174
18	Chapter 22 Duality Theory and Approximate Dynamic Programming for Pricing American Options and Portfolio Optimization. Handbooks in Operations Research and Management Science, 2007, , 925-948.	0.6	7

#	Article	IF	Citations
19	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
20	The Price Impact and Survival of Irrational Traders. Journal of Finance, 2006, 61, 195-229.	5.1	275
21	Evaluating Portfolio Policies: A Duality Approach. Operations Research, 2006, 54, 405-418.	1.9	40
22	Asset prices and real investment. Journal of Financial Economics, 2004, 73, 411-431.	9.0	135
23	Pricing American Options: A Duality Approach. Operations Research, 2004, 52, 258-270.	1.9	336
24	Equilibrium Cross Section of Returns. Journal of Political Economy, 2003, 111, 693-732.	4.5	675
25	Catching Up with the Joneses: Heterogeneous Preferences and the Dynamics of Asset Prices. Journal of Political Economy, 2002, 110, 1255-1285.	4.5	391
26	Hedging Derivative Securities and Incomplete Markets: An Îµ-Arbitrage Approach. Operations Research, 2001, 49, 372-397.	1.9	132
27	An equilibrium model of irreversible investment. Journal of Financial Economics, 2001, 62, 201-245.	9.0	88
28	When is time continuous?. Journal of Financial Economics, 2000, 55, 173-204.	9.0	111
29	The Demographics of Innovation and Asset Returns. SSRN Electronic Journal, 0, , .	0.4	0
30	A Theory of Firm Characteristics and Stock Returns: The Role of Investment-Specific Shocks. SSRN Electronic Journal, 0, , .	0.4	5
31	Market Selection. SSRN Electronic Journal, 0, , .	0.4	4
32	Common Fund Flows: Flow Hedging and Factor Pricing. SSRN Electronic Journal, 0, , .	0.4	5
33	Near-Rational Equilibria in Heterogeneous-Agent Models: A Verification Method. SSRN Electronic Journal, 0, , .	0.4	0
34	Technological Change and Occupations over the Long Run. SSRN Electronic Journal, 0, , .	0.4	0
35	Technological Innovation and Labor Income Risk. SSRN Electronic Journal, 0, , .	0.4	0
36	Technological Innovation and Labor Income Risk. SSRN Electronic Journal, 0, , .	0.4	0