Michael Johannes

List of Publications by Year
in descending order

10 papers	3,003 citations	1162889 8 h-index	1588896 8 g-index
10 all docs	10 docs citations	10 times ranked	1071 citing authors

#	Article	IF	Citations
1	The Impact of Jumps in Volatility and Returns. Journal of Finance, 2003, 58, 1269-1300.	3.2	1,238
2	Model Specification and Risk Premia: Evidence from Futures Options. Journal of Finance, 2007, 62, 1453-1490.	3.2	546
3	The Statistical and Economic Role of Jumps in Continuous-Time Interest Rate Models. Journal of Finance, 2004, 59, 227-260.	3.2	390
4	Understanding Index Option Returns. Review of Financial Studies, 2009, 22, 4493-4529.	3.7	274
5	Parameter Learning in General Equilibrium: The Asset Pricing Implications. American Economic Review, 2016, 106, 664-698.	4.0	172
6	Sequential Learning, Predictability, and Optimal Portfolio Returns. Journal of Finance, 2014, 69, 611-644.	3.2	163
7	MCMC Methods for Continuous-Time Financial Econometrics. , 2010, , 1-72.		95
8	Option Pricing of Earnings Announcement Risks. Review of Financial Studies, 2019, 32, 646-687.	3.7	66
9	Asset Pricing When â€˜This Time Is Differentâ€™. Review of Financial Studies, 2017, 30, 505-535.	3.7	56
10	Markov Chain Monte Carlo. , 2009, , 1001-1013.		3