

# Jacob Boudoukh

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12044543/publications.pdf>

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23  
papers

1,837  
citations

567281

15  
h-index

677142

22  
g-index

26  
all docs

26  
docs citations

26  
times ranked

741  
citing authors

#	ARTICLE	IF	CITATIONS
1	The Myth of Long-Horizon Predictability. <i>Review of Financial Studies</i> , 2008, 21, 1577-1605.	6.8	368
2	A Tale of Three Schools: Insights on Autocorrelations of Short-Horizon Stock Returns. <i>Review of Financial Studies</i> , 1994, 7, 539-573.	6.8	329
3	Industry Returns and the Fisher Effect. <i>Journal of Finance</i> , 1994, 49, 1595-1615.	5.1	126
4	Is the ex ante risk premium always positive?. <i>Journal of Financial Economics</i> , 1993, 34, 387-408.	9.0	109
5	Information, Trading, and Volatility: Evidence from Firm-Specific News. <i>Review of Financial Studies</i> , 2019, 32, 992-1033.	6.8	109
6	Liquidity as a Choice Variable: A Lesson from the Japanese Government Bond Market. <i>Review of Financial Studies</i> , 1993, 6, 265-292.	6.8	106
7	Partial Adjustment or Stale Prices? Implications from Stock Index and Futures Return Autocorrelations. <i>Review of Financial Studies</i> , 2002, 15, 655-689.	6.8	103
8	Pricing Mortgage-Backed Securities in a Multifactor Interest Rate Environment: A Multivariate Density Estimation Approach. <i>Review of Financial Studies</i> , 1997, 10, 405-446.	6.8	92
9	Optimal Risk Management Using Options. <i>Journal of Finance</i> , 1999, 54, 359-375.	5.1	92
10	Stale Prices and Strategies for Trading Mutual Funds. <i>Financial Analysts Journal</i> , 2002, 58, 53-71.	3.0	66
11	The Benchmark Effect in the Japanese Government Bond Market. <i>Journal of Fixed Income</i> , 1991, 1, 52-59.	0.5	55
12	Nonlinearities in the Relation Between the Equity Risk Premium and the Term Structure. <i>Management Science</i> , 1997, 43, 371-385.	4.1	54
13	Ex Ante Bond Returns and the Liquidity Preference Hypothesis. <i>Journal of Finance</i> , 1999, 54, 1153-1167.	5.1	48
14	An Equilibrium Model of Nominal Bond Prices with Inflation-Output Correlation and Stochastic Volatility. <i>Journal of Money, Credit and Banking</i> , 1993, 25, 636.	1.6	43
15	New Evidence on the Forward Premium Puzzle. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 875-897.	3.5	36
16	Long-Horizon Predictability: A Cautionary Tale. <i>Financial Analysts Journal</i> , 2019, 75, 17-30.	3.0	19
17	Biases in long-horizon predictive regressions. <i>Journal of Financial Economics</i> , 2022, 145, 937-969.	9.0	16
18	A New Strategy for Dynamically Hedging Mortgage-Backed Securities. <i>Journal of Derivatives</i> , 1995, 2, 60-77.	0.3	12

#	ARTICLE	IF	CITATIONS
19	Optimal Currency Hedging for International Equity Portfolios. Financial Analysts Journal, 2019, 75, 65-83.	3.0	8
20	Long Horizon Predictability: A Cautionary Tale. SSRN Electronic Journal, 2018, , .	0.4	2
21	Sovereign Credit Quality and Violations of the Law of One Price. Review of Finance, 2021, 25, 1581-1607.	6.3	2
22	â€œStale Prices and Strategies for Trading Mutual Fundsâ€: Authors' Response. Financial Analysts Journal, 2003, 59, 15-15.	3.0	1
23	Behavioralize This! International Evidence on Autocorrelation Patterns of Stock Index and Futures Returns. SSRN Electronic Journal, 0, , .	0.4	1