

Jacob Boudoukh

List of Publications by Year in descending order

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Version: 2024-02-01

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 | Biases in long-horizon predictive regressions. <i>Journal of Financial Economics</i> , 2022, 145, 937-969. | 9.0 | 16 |
| 2 | Sovereign Credit Quality and Violations of the Law of One Price. <i>Review of Finance</i> , 2021, 25, 1581-1607. | 6.3 | 2 |
| 3 | Information, Trading, and Volatility: Evidence from Firm-Specific News. <i>Review of Financial Studies</i> , 2019, 32, 992-1033. | 6.8 | 109 |
| 4 | Optimal Currency Hedging for International Equity Portfolios. <i>Financial Analysts Journal</i> , 2019, 75, 65-83. | 3.0 | 8 |
| 5 | Long-Horizon Predictability: A Cautionary Tale. <i>Financial Analysts Journal</i> , 2019, 75, 17-30. | 3.0 | 19 |
| 6 | Long Horizon Predictability: A Cautionary Tale. <i>SSRN Electronic Journal</i> , 2018, , . | 0.4 | 2 |
| 7 | New Evidence on the Forward Premium Puzzle. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 875-897. | 3.5 | 36 |
| 8 | The Myth of Long-Horizon Predictability. <i>Review of Financial Studies</i> , 2008, 21, 1577-1605. | 6.8 | 368 |
| 9 | “Stale Prices and Strategies for Trading Mutual Funds” Authors' Response. <i>Financial Analysts Journal</i> , 2003, 59, 15-15. | 3.0 | 1 |
| 10 | 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 |
| 11 | Stale Prices and Strategies for Trading Mutual Funds. <i>Financial Analysts Journal</i> , 2002, 58, 53-71. | 3.0 | 66 |
| 12 | Optimal Risk Management Using Options. <i>Journal of Finance</i> , 1999, 54, 359-375. | 5.1 | 92 |
| 13 | Ex Ante Bond Returns and the Liquidity Preference Hypothesis. <i>Journal of Finance</i> , 1999, 54, 1153-1167. | 5.1 | 48 |
| 14 | 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 |
| 15 | Nonlinearities in the Relation Between the Equity Risk Premium and the Term Structure. <i>Management Science</i> , 1997, 43, 371-385. | 4.1 | 54 |
| 16 | A New Strategy for Dynamically Hedging Mortgage-Backed Securities. <i>Journal of Derivatives</i> , 1995, 2, 60-77. | 0.3 | 12 |
| 17 | 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 |
| 18 | Industry Returns and the Fisher Effect. <i>Journal of Finance</i> , 1994, 49, 1595-1615. | 5.1 | 126 |

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 19 | Is the ex ante risk premium always positive?. Journal of Financial Economics, 1993, 34, 387-408. | 9.0 | 109 |
| 20 | Liquidity as a Choice Variable: A Lesson from the Japanese Government Bond Market. Review of Financial Studies, 1993, 6, 265-292. | 6.8 | 106 |
| 21 | An Equilibrium Model of Nominal Bond Prices with Inflation-Output Correlation and Stochastic Volatility. Journal of Money, Credit and Banking, 1993, 25, 636. | 1.6 | 43 |
| 22 | The Benchmark Effect in the Japanese Government Bond Market. Journal of Fixed Income, 1991, 1, 52-59. | 0.5 | 55 |
| 23 | Behavioralize This! International Evidence on Autocorrelation Patterns of Stock Index and Futures Returns. SSRN Electronic Journal, 0, , . | 0.4 | 1 |