

Pedro Santa-Clara

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2306053/publications.pdf>

Version: 2024-02-01

38
papers

6,823
citations

257101

24
h-index

433756

31
g-index

43
all docs

43
docs citations

43
times ranked

2442
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal Option Portfolio Strategies: Deepening the Puzzle of Index Option Mispricing. Journal of Financial and Quantitative Analysis, 2017, 52, 277-303.	2.0	33
2	Short-Term Interest Rates and Stock Market Anomalies. Journal of Financial and Quantitative Analysis, 2017, 52, 927-961.	2.0	47
3	Capital market integration and consumption risk sharing over the long run. Journal of International Economics, 2016, 103, 27-43.	1.4	43
4	Dividend Yields, Dividend Growth, and Return Predictability in the Cross Section of Stocks. Journal of Financial and Quantitative Analysis, 2015, 50, 33-60.	2.0	74
5	Beyond the Carry Trade: Optimal Currency Portfolios. Journal of Financial and Quantitative Analysis, 2015, 50, 1037-1056.	2.0	133
6	Momentum has its moments. Journal of Financial Economics, 2015, 116, 111-120.	4.6	526
7	Multifactor models and their consistency with the ICAPM. Journal of Financial Economics, 2012, 106, 586-613.	4.6	210
8	Managing the Risk of Momentum. SSRN Electronic Journal, 2012, , .	0.4	38
9	Dividend Yields, Dividend Growth, and Return Predictability in the Cross-Section of Stocks. SSRN Electronic Journal, 2012, , .	0.4	9
10	Value, Momentum, and Short-Term Interest Rates. SSRN Electronic Journal, 2011, , .	0.4	6
11	Forecasting stock market returns: The sum of the parts is more than the whole. Journal of Financial Economics, 2011, 100, 514-537.	4.6	435
12	Forecasting Stock Market Returns: The Sum of the Parts is More than the Whole. SSRN Electronic Journal, 2010, , .	0.4	43
13	Crashes, Volatility, and the Equity Premium: Lessons from S&P 500 Options. Review of Economics and Statistics, 2010, 92, 435-451.	2.3	296
14	A Structural Model of Default Risk. Journal of Fixed Income, 2009, 19, 77-94.	0.5	17
15	Option strategies: Good deals and margin calls. Journal of Financial Markets, 2009, 12, 391-417.	0.7	137
16	Parametric Portfolio Policies: Exploiting Characteristics in the Cross-Section of Equity Returns. Review of Financial Studies, 2009, 22, 3411-3447.	3.7	352
17	Two Trees. Review of Financial Studies, 2008, 21, 347-385.	3.7	173
18	Option Strategies: Good Deals and Margin Calls. SSRN Electronic Journal, 2006, , .	0.4	25

#	ARTICLE	IF	CITATIONS
19	Dynamic Portfolio Selection by Augmenting the Asset Space. <i>Journal of Finance</i> , 2006, 61, 2187-2217.	3.2	178
20	Predicting volatility: getting the most out of return data sampled at different frequencies. <i>Journal of Econometrics</i> , 2006, 131, 59-95.	3.5	670
21	International risk sharing is better than you think, or exchange rates are too smooth. <i>Journal of Monetary Economics</i> , 2006, 53, 671-698.	1.8	247
22	There is a risk-return trade-off after all. <i>Journal of Financial Economics</i> , 2005, 76, 509-548.	4.6	832
23	A Simulation Approach to Dynamic Portfolio Choice with an Application to Learning About Return Predictability. <i>Review of Financial Studies</i> , 2005, 18, 831-873.	3.7	281
24	Idiosyncratic Risk Matters!. <i>Journal of Finance</i> , 2003, 58, 975-1007.	3.2	864
25	Flexible Multivariate GARCH Modeling with an Application to International Stock Markets. <i>Review of Economics and Statistics</i> , 2003, 85, 735-747.	2.3	210
26	Simulated likelihood estimation of diffusions with an application to exchange rate dynamics in incomplete markets. <i>Journal of Financial Economics</i> , 2002, 63, 161-210.	4.6	232
27	The Relative Valuation of Caps and Swaptions: Theory and Empirical Evidence. <i>Journal of Finance</i> , 2001, 56, 2067-2109.	3.2	142
28	Throwing away a billion dollars: the cost of suboptimal exercise strategies in the swaptions market. <i>Journal of Financial Economics</i> , 2001, 62, 39-66.	4.6	89
29	The Dynamics of the Forward Interest Rate Curve with Stochastic String Shocks. <i>Review of Financial Studies</i> , 2001, 14, 149-185.	3.7	140
30	Throwing Away a Billion Dollars: The Cost of Suboptimal Exercise Strategies in the Swaption Market. <i>SSRN Electronic Journal</i> , 1999, , .	0.4	28
31	The Dynamics of the Forward Interest Rate Curve: A Formulation with State Variables. <i>Journal of Financial and Quantitative Analysis</i> , 1999, 34, 131.	2.0	81
32	Relative Pricing of Options with Stochastic Volatility. <i>SSRN Electronic Journal</i> , 1998, , .	0.4	45
33	Optimal Option Portfolio Strategies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
34	Beyond the Carry Trade: Optimal Currency Portfolios. <i>SSRN Electronic Journal</i> , 0, , .	0.4	21
35	The Dynamics of the Forward Interest Rate Curve with Stochastic String Shocks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
36	The Relative Valuation of Caps and Swaptions: Theory and Empirical Evidence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	37

#	ARTICLE	IF	CITATIONS
37	Dynamic Portfolio Choice: A Simulation Approach. SSRN Electronic Journal, 0, , .	0.4	9
38	Out-of-Sample Predictability of Bond Returns. SSRN Electronic Journal, 0, , .	0.4	0