

Haitao Li

List of Publications by Year in descending order

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#	ARTICLE	IF	CITATIONS
1	Exploring Mispricing in the Term Structure of CDS Spreads*. Review of Finance, 2019, 23, 161-198.	6.3	20
2	Hedge Fund Performance Evaluation under the Stochastic Discount Factor Framework. Journal of Financial and Quantitative Analysis, 2016, 51, 231-257.	3.5	17
3	Macroeconomic Risks and Asset Pricing: Evidence from a Dynamic Stochastic General Equilibrium Model. Management Science, 2019, 65, 3585-3604.	4.1	5
4	Time-Varying Risk Aversion and Dynamic Portfolio Allocation. Operations Research, 0, , .	1.9	4