

Haitao Li

List of Publications by Year in descending order

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4
papers

46
citations

2258059

3
h-index

2550090

3
g-index

4
all docs

4
docs citations

4
times ranked

29
citing authors

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