Hening Liu

List of Publications by Year
in descending order

20 papers	307 citations	1478505 6 h-index	1281871 11 g-index
20 all docs	20 docs citations	20 times ranked	144 citing authors

#	Article	IF	Citations
1	Financial Uncertainty with Ambiguity and Learning. Management Science, 2022, 68, 2120-2140.	4.1	4
2	Optimal capital structure, ambiguity aversion, and leverage puzzles. Journal of Economic Dynamics and Control, 2021, 129, 104176.	1.6	6
3	Asset pricing with time varying pessimism and rare disasters. International Review of Economics and Finance, 2019, 60, 165-175.	4.5	5
4	Does Smooth Ambiguity Matter for Asset Pricing?. International Finance Discussion Paper, 2018, 2018, 1-83.	0.8	0
5	Ambiguity Aversion and Underdiversification. Journal of Financial and Quantitative Analysis, 2016, 51, 1297-1323.	3.5	21
6	Growth uncertainty, generalized disappointment aversion and production-based asset pricing. Journal of Monetary Economics, 2015, 69, 70-89.	3.4	30
7	Measuring Ambiguity Aversion. Finance and Economics Discussion Series, 2015, 2015, 1-46.	0.5	4
8	Ambiguity Aversion and Asset Prices in Production Economies. Review of Financial Studies, 2014, 27, 3060-3097.	6.8	60
9	Ambiguity Aversion and Under-Diversification. SSRN Electronic Journal, 2013, , .	0.4	3
10	Dynamic portfolio choice under ambiguity and regime switching mean returns. Journal of Economic Dynamics and Control, 2011, 35, 623-640.	1.6	73
11	Robust consumption and portfolio choice for time varying investment opportunities. Annals of Finance, 2010, 6, 435-454.	0.8	65
12	Robust Consumption and Portfolio Choice for Time Varying Investment Opportunities. SSRN Electronic Journal, 2010, , .	0.4	5
13	Is there a risk-return trade-off? Evidences from Chinese stock markets. Frontiers of Economics in China, 2008, 3, 1-23.	0.1	7
14	Does Smooth Ambiguity Matter for Asset Pricing?. SSRN Electronic Journal, 0, , .	0.4	0
15	Does Smooth Ambiguity Matter for Asset Pricing?. Review of Financial Studies, 0, , .	6.8	11
16	Ambiguity Aversion and Asset Prices in Production Economies. SSRN Electronic Journal, 0, , .	0.4	4
17	Dynamic Portfolio Choice under Ambiguity and Regime Switching Mean Returns. SSRN Electronic Journal, 0, , .	0.4	7
18	Measuring Ambiguity Aversion. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	Citations
19	Ambiguity and Financial Uncertainty in a Real Business Cycle Model. SSRN Electronic Journal, 0, , .	0.4	1
20	Optimal Capital Structure, Ambiguity Aversion, and Leverage Puzzles. SSRN Electronic Journal, 0, , .	0.4	0