

Oleg Rytchkov

List of Publications by Year in descending order

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4
papers

155
citations

2258059

3
h-index

2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

72
citing authors

#	ARTICLE	IF	CITATIONS
1	Aggregation of Information About the Cross Section of Stock Returns: A Latent Variable Approach. <i>Review of Financial Studies</i> , 2017, 30, 1339-1381.	6.8	90
2	Asset Pricing with Dynamic Margin Constraints. <i>Journal of Finance</i> , 2014, 69, 405-452.	5.1	54
3	Information Aggregation and P-Hacking. <i>Management Science</i> , 2020, 66, 1605-1626.	4.1	8
4	Time-Varying Margin Requirements and Optimal Portfolio Choice. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 655-683.	3.5	3