

# Zhenzhen Fan

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6384284/publications.pdf>

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4  
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citations

2682572

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2550090

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#	ARTICLE	IF	CITATIONS
1	Equity tail risk and currency risk premiums. <i>Journal of Financial Economics</i> , 2022, 143, 484-503.	9.0	18
2	Moment Risk Premia and Stock Return Predictability. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 67-93.	3.5	8
3	Currency carry trade: The decline in performance after the 2008 Global Financial Crisis. <i>Journal of International Financial Markets, Institutions and Money</i> , 2022, 76, 101460.	4.2	3
4	US Equity Tail Risk and Currency Risk Premia. <i>International Finance Discussion Paper</i> , 2019, 2019, 1-51.	0.8	0