

Paul Karehnke

List of Publications by Year in descending order

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8
papers

74
citations

2258059

3
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2053705

5
g-index

8
all docs

8
docs citations

8
times ranked

36
citing authors

#	ARTICLE	IF	CITATIONS
1	Time-varying state variable risk premia in the ICAPM. <i>Journal of Financial Economics</i> , 2021, 139, 428-451.	9.0	21
2	Stereotypes, underconfidence and decision-making with an application to gender and math. <i>Journal of Economic Behavior and Organization</i> , 2018, 148, 34-45.	2.0	16
3	On Portfolio Choice with Savoring and Disappointment. <i>Management Science</i> , 2014, 60, 796-804.	4.1	14
4	Spanning Tests for Assets with Option-Like Payoffs: The Case of Hedge Funds. <i>Management Science</i> , 2020, 66, 5969-5989.	4.1	10
5	Crowding and Tail Risk in Momentum Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 1313-1342.	3.5	8
6	Skewness Preferences in Choice under Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
7	Two Skewed Risks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
8	On Systematic Skewness and Stock Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0