

Paul Karehnke

List of Publications by Year in descending order

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Version: 2024-02-01

8
papers

74
citations

2258059

3
h-index

2053705

5
g-index

8
all docs

8
docs citations

8
times ranked

36
citing authors

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