

# Stijn Van Nieuwerburgh

## List of Publications by Year in descending order

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Version: 2024-02-01

48  
papers

6,022  
citations

218592

26  
h-index

276775

41  
g-index

51  
all docs

51  
docs citations

51  
times ranked

2091  
citing authors

#	ARTICLE	IF	CITATIONS
1	Information Immobility and the Home Bias Puzzle. <i>Journal of Finance</i> , 2009, 64, 1187-1215.	3.2	645
2	Reconciling the Return Predictability Evidence. <i>Review of Financial Studies</i> , 2008, 21, 1607-1652.	3.7	612
3	Information Acquisition and Under-Diversification. <i>Review of Economic Studies</i> , 2010, 77, 779-805.	2.9	558
4	Time-Varying Fund Manager Skill. <i>Journal of Finance</i> , 2014, 69, 1455-1484.	3.2	391
5	A Rational Theory of Mutual Funds' Attention Allocation. <i>Econometrica</i> , 2016, 84, 571-626.	2.6	356
6	The Macroeconomic Effects of Housing Wealth, Housing Finance, and Limited Risk Sharing in General Equilibrium. <i>Journal of Political Economy</i> , 2017, 125, 140-223.	3.3	336
7	The common factor in idiosyncratic volatility: Quantitative asset pricing implications. <i>Journal of Financial Economics</i> , 2016, 119, 249-283.	4.6	293
8	The Joy of Giving or Assisted Living? Using Strategic Surveys to Separate Public Care Aversion from Bequest Motives. <i>Journal of Finance</i> , 2011, 66, 519-561.	3.2	250
9	Too-Systemic-to-Fail: What Option Markets Imply about Sector-Wide Government Guarantees. <i>American Economic Review</i> , 2016, 106, 1278-1319.	4.0	190
10	Predictability of Returns and Cash Flows. <i>Annual Review of Financial Economics</i> , 2011, 3, 467-491.	2.5	177
11	Mortgage timing. <i>Journal of Financial Economics</i> , 2009, 93, 292-324.	4.6	165
12	Why Has House Price Dispersion Gone Up?. <i>Review of Economic Studies</i> , 2010, 77, 1567-1606.	2.9	155
13	The Sovereign-Bank Diabolic Loop and ESBies. <i>American Economic Review</i> , 2016, 106, 508-512.	4.0	146
14	The cross-section and time series of stock and bond returns. <i>Journal of Monetary Economics</i> , 2017, 88, 50-69.	1.8	136
15	Stock market development and economic growth in Belgium. <i>Explorations in Economic History</i> , 2006, 43, 13-38.	1.0	124
16	The Returns on Human Capital: Good News on Wall Street is Bad News on Main Street. <i>Review of Financial Studies</i> , 2008, 21, 2097-2137.	3.7	112
17	Health and Mortality Delta: Assessing the Welfare Cost of Household Insurance Choice. <i>Journal of Finance</i> , 2016, 71, 957-1010.	3.2	101
18	Technological change and the growing inequality in managerial compensation. <i>Journal of Financial Economics</i> , 2011, 99, 601-627.	4.6	99

#	ARTICLE	IF	CITATIONS
19	The Wealth-Consumption Ratio. <i>Review of Asset Pricing Studies</i> , 2013, 3, 38-94.	1.5	92
20	How much does household collateral constrain regional risk sharing?. <i>Review of Economic Dynamics</i> , 2010, 13, 265-294.	0.7	77
21	Phasing out the GSEs. <i>Journal of Monetary Economics</i> , 2016, 81, 111-132.	1.8	76
22	Flattening the curve: Pandemic-Induced revaluation of urban real estate. <i>Journal of Financial Economics</i> , 2022, 146, 594-636.	4.6	74
23	Are Mutual Fund Managers Paid for Investment Skill?. <i>Review of Financial Studies</i> , 2018, 31, 715-772.	3.7	73
24	ESBies: safety in the tranches. <i>Economic Policy</i> , 2017, 32, 175-219.	1.4	67
25	Firm Volatility in Granular Networks. <i>Journal of Political Economy</i> , 2020, 128, 4097-4162.	3.3	62
26	A Macroeconomic Model With Financially Constrained Producers and Intermediaries. <i>Econometrica</i> , 2021, 89, 1361-1418.	2.6	58
27	Housing, Finance, and the Macroeconomy. <i>Handbook of Regional and Urban Economics</i> , 2015, 5, 753-811.	1.6	57
28	New Methods for the Cross-Section of Returns. <i>Review of Financial Studies</i> , 2020, 33, 1879-1890.	3.7	48
29	Valuing Private Equity Investments Strip by Strip. <i>Journal of Finance</i> , 2021, 76, 3255-3307.	3.2	43
30	The Macroeconomic Effects of Housing Wealth, Housing Finance, and Limited Risk-Sharing in General Equilibrium. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	38
31	Out-of-Town Home Buyers and City Welfare. <i>Journal of Finance</i> , 2021, 76, 2577-2638.	3.2	37
32	11. Judging the Quality of Survey Data by Comparison with "Truth" as Measured by Administrative Records. , 2015, , 308-346.		34
33	Long Run Risk, the Wealth-Consumption Ratio, and the Temporal Pricing of Risk. <i>American Economic Review</i> , 2010, 100, 552-556.	4.0	31
34	Why are REITS Currently So Expensive?. <i>Real Estate Economics</i> , 2019, 47, 18-65.	1.0	27
35	Financial Fragility with SAM?. <i>Journal of Finance</i> , 2021, 76, 651-706.	3.2	24
36	Inside Information and the Own Company Stock Puzzle. <i>Journal of the European Economic Association</i> , 2006, 4, 623-633.	1.9	20

#	ARTICLE	IF	CITATIONS
37	Can the covid bailouts save the economy?. <i>Economic Policy</i> , 2022, 37, 277-330.	1.4	20
38	Affordable Housing and City Welfare. <i>Review of Economic Studies</i> , 2023, 90, 293-330.	2.9	19
39	Take the Q train: Value capture of public infrastructure projects. <i>Journal of Urban Economics</i> , 2022, 129, 103422.	2.4	18
40	Real and Private-Value Assets. <i>Review of Financial Studies</i> , 2021, 34, 3497-3526.	3.7	17
41	Firm Volatility in Granular Networks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	16
42	Combining Life and Health Insurance*. <i>Quarterly Journal of Economics</i> , 2020, 135, 913-958.	3.9	16
43	The Volatility Factor Structure. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
44	Financial Fragility with SAM?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
45	What to Do About the GSEs?. <i>Annual Review of Financial Economics</i> , 2017, 9, 21-41.	2.5	8
46	Identifying the Benefits from Home Ownership: A Swedish Experiment. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
47	Real and Private-Value Assets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
48	Take the Q Train: Value Capture of Public Infrastructure Projects. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0