Stijn Van Nieuwerburgh

List of Publications by Year
in descending order

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	Affordable Housing and City Welfare. Review of Economic Studies, 2023, 90, 293-330.	2.9	19
2	Flattening the curve: Pandemic-Induced revaluation of urban real estate. Journal of Financial Economics, 2022, 146, 594-636.	4.6	74
3	Can the covid bailouts save the economy?. Economic Policy, 2022, 37, 277-330.	1.4	20
4	Take the Q train: Value capture of public infrastructure projects. Journal of Urban Economics, 2022, 129, 103422.	2.4	18
5	Financial Fragility with SAM?. Journal of Finance, 2021, 76, 651-706.	3.2	24
6	A Macroeconomic Model With Financially Constrained Producers and Intermediaries. Econometrica, 2021, 89, 1361-1418.	2.6	58
7	Real and Private-Value Assets. Review of Financial Studies, 2021, 34, 3497-3526.	3.7	17
8	Outâ€ofâ€Town Home Buyers and City Welfare. Journal of Finance, 2021, 76, 2577-2638.	3.2	37
9	Valuing Private Equity Investments Strip by Strip. Journal of Finance, 2021, 76, 3255-3307.	3.2	43
10	Combining Life and Health Insurance*. Quarterly Journal of Economics, 2020, 135, 913-958.	3.9	16
11	Firm Volatility in Granular Networks. Journal of Political Economy, 2020, 128, 4097-4162.	3.3	62
12	New Methods for the Cross-Section of Returns. Review of Financial Studies, 2020, 33, 1879-1890.	3.7	48
13	Why are REITS Currently So Expensive?. Real Estate Economics, 2019, 47, 18-65.	1.0	27
14	Are Mutual Fund Managers Paid for Investment Skill?. Review of Financial Studies, 2018, 31, 715-772.	3.7	73
15	The cross-section and time series of stock and bond returns. Journal of Monetary Economics, 2017, 88, 50-69.	1.8	136
16	The Macroeconomic Effects of Housing Wealth, Housing Finance, and Limited Risk Sharing in General Equilibrium. Journal of Political Economy, 2017, 125, 140-223.	3.3	336
17	What to Do About the GSEs?. Annual Review of Financial Economics, 2017, 9, 21-41.	2.5	8
18	ESBies: safety in the tranches. Economic Policy, 2017, 32, 175-219.	1.4	67

#	Article	IF	Citations
19	A Rational Theory of Mutual Funds' Attention Allocation. Econometrica, 2016, 84, 571-626.	2.6	356
20	Phasing out the GSEs. Journal of Monetary Economics, 2016, 81, 111-132.	1.8	76
21	The Sovereign-Bank Diabolic Loop and ESBies. American Economic Review, 2016, 106, 508-512.	4.0	146
22	Too-Systemic-to-Fail: What Option Markets Imply about Sector-Wide Government Guarantees. American Economic Review, 2016, 106, 1278-1319.	4.0	190
23	The common factor in idiosyncratic volatility: Quantitative asset pricing implications. Journal of Financial Economics, 2016, 119, 249-283.	4.6	293
24	Health and Mortality Delta: Assessing the Welfare Cost of Household Insurance Choice. Journal of Finance, 2016, 71, 957-1010.	3.2	101
25	Housing, Finance, and the Macroeconomy. Handbook of Regional and Urban Economics, 2015, 5, 753-811.	1.6	57
26	11. Judging the Quality of Survey Data by Comparison with â€œTruthâ€•as Measured by Administrative Records. , 2015, , 308-346.		34
27	Timeâ€Varying Fund Manager Skill. Journal of Finance, 2014, 69, 1455-1484.	3.2	391
28	The Wealth-Consumption Ratio. Review of Asset Pricing Studies, 2013, 3, 38-94.	1.5	92
29	The Macroeconomic Effects of Housing Wealth, Housing Finance, and Limited Risk-Sharing in General Equilibrium. SSRN Electronic Journal, 2011, , .	0.4	38
30	The Joy of Giving or Assisted Living? Using Strategic Surveys to Separate Public Care Aversion from Bequest Motives. Journal of Finance, 2011, 66, 519-561.	3.2	250
31	Technological change and the growing inequality in managerial compensationâ˜†. Journal of Financial Economics, 2011, 99, 601-627.	4.6	99
32	Predictability of Returns and Cash Flows. Annual Review of Financial Economics, 2011, 3, 467-491.	2.5	177
33	How much does household collateral constrain regional risk sharing?. Review of Economic Dynamics, 2010, 13, 265-294.	0.7	77
34	Information Acquisition and Under-Diversification. Review of Economic Studies, 2010, 77, 779-805.	2.9	558
35	Why Has House Price Dispersion Gone Up?. Review of Economic Studies, 2010, 77, 1567-1606.	2.9	155
36	Long Run Risk, the Wealth-Consumption Ratio, and the Temporal Pricing of Risk. American Economic Review, 2010, 100, 552-556.	4.0	31

#	Article	IF	Citations
37	Mortgage timing. Journal of Financial Economics, 2009, 93, 292-324.	4.6	165
38	Information Immobility and the Home Bias Puzzle. Journal of Finance, 2009, 64, 1187-1215.	3.2	645
39	The Returns on Human Capital: Good News on Wall Street is Bad News on Main Street. Review of Financial Studies, 2008, 21, 2097-2137.	3.7	112
40	Reconciling the Return Predictability Evidence. Review of Financial Studies, 2008, 21, 1607-1652.	3.7	612
41	Stock market development and economic growth in Belgium. Explorations in Economic History, 2006, 43, 13-38.	1.0	124
42	Inside Information and the Own Company Stock Puzzle. Journal of the European Economic Association, 2006, 4, 623-633.	1.9	20
43	Firm Volatility in Granular Networks. SSRN Electronic Journal, 0, , .	0.4	16
44	The Volatility Factor Structure. SSRN Electronic Journal, 0, , .	0.4	14
45	Financial Fragility with SAM?. SSRN Electronic Journal, 0, , .	0.4	14
46	Real and Private-Value Assets. SSRN Electronic Journal, 0, , .	0.4	0
47	Identifying the Benefits from Home Ownership: A Swedish Experiment. SSRN Electronic Journal, 0, , .	0.4	6
48	Take the Q Train: Value Capture of Public Infrastructure Projects. SSRN Electronic Journal, 0, , .	0.4	0