

Stefanos Delikouras

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8195085/publications.pdf>

Version: 2024-02-01

10
papers

109
citations

1684188

5
h-index

1872680

6
g-index

10
all docs

10
docs citations

10
times ranked

70
citing authors

#	ARTICLE	IF	CITATIONS
1	A Single-Factor Consumption-Based Asset Pricing Model. Journal of Financial and Quantitative Analysis, 2019, 54, 789-827.	3.5	31
2	Where's the Kink? Disappointment Events in Consumption Growth and Equilibrium Asset Prices. Review of Financial Studies, 2017, 30, 2851-2889.	6.8	30
3	Backorder penalty cost coefficient α b β : What could it be?. International Journal of Production Economics, 2010, 123, 166-178.	8.9	25
4	Income Hedging, Dynamic Style Preferences, and Return Predictability. Journal of Finance, 2019, 74, 2055-2106.	5.1	8
5	Underreaction to Political Information and Price Momentum. Financial Management, 2019, 48, 773-804.	2.7	6
6	The Human Capital That Matters: Expected Returns and High-Income Households. Review of Financial Studies, 2016, 29, 2523-2563.	6.8	5
7	Consumption-Income Sensitivity and Portfolio Choice. Review of Asset Pricing Studies, 2019, 9, 91-136.	2.5	4
8	One-Factor Asset Pricing. SSRN Electronic Journal, 0, , .	0.4	0
9	Mutual Fund Performance When It Really Matters Most. SSRN Electronic Journal, 2019, , .	0.4	0
10	Asset Pricing With and Without Garbage: Resurrecting Aggregate Consumption. SSRN Electronic Journal, 0, , .	0.4	0