

# Elroy Dimson

## List of Publications by Year in descending order

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Version: 2024-02-01

85  
papers

6,412  
citations

236833

25  
h-index

182361

51  
g-index

89  
all docs

89  
docs citations

89  
times ranked

2068  
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk measurement when shares are subject to infrequent trading. Journal of Financial Economics, 1979, 7, 197-226.	4.6	2,260
2	Active Ownership. Review of Financial Studies, 2015, 28, 3225-3268.	3.7	726
3	Triumph of the Optimists. , 2002, , .		556
4	Event study methodologies and the size effect. Journal of Financial Economics, 1986, 17, 113-142.	4.6	237
5	Murphy's Law and Market Anomalies. Journal of Portfolio Management, 1999, 25, 53-69.	0.3	205
6	Divergent ESG Ratings. Journal of Portfolio Management, 2020, 47, 75-87.	0.3	172
7	IPO Underpricing over the Very Long Run. Journal of Finance, 2009, 64, 1407-1443.	3.2	170
8	GLOBAL EVIDENCE ON THE EQUITY RISK PREMIUM. Journal of Applied Corporate Finance, 2003, 15, 27-38.	0.5	135
9	The Worldwide Equity Premium: A Smaller Puzzle. , 2008, , 467-514.		133
10	Capturing the Value Premium in the United Kingdom. Financial Analysts Journal, 2003, 59, 35-45.	1.2	130
11	A brief history of market efficiency. European Financial Management, 1998, 4, 91-103.	1.7	126
12	Volatility forecasting without data-snooping. Journal of Banking and Finance, 1990, 14, 399-421.	1.4	124
13	The Stability of UK Risk Measures and The Problem of Thin Trading. Journal of Finance, 1983, 38, 753-783.	3.2	114
14	The price of wine. Journal of Financial Economics, 2015, 118, 431-449.	4.6	114
15	An Analysis of Brokers' and Analysts' Unpublished Forecasts of UK Stock Returns. Journal of Finance, 1984, 39, 1257-1292.	3.2	99
16	Closed-End Funds: A Survey. Financial Markets, Institutions and Instruments, 1999, 8, 1-41.	0.9	83
17	Ex post: The investment performance of collectible stamps†. Journal of Financial Economics, 2011, 100, 443-458.	4.6	83
18	Financing the smaller company. Long Range Planning, 1978, 11, 9-13.	2.9	77

#	ARTICLE	IF	CITATIONS
19	U.K. Financial Market Returns, 1955–2000. <i>The Journal of Business</i> , 2001, 74, 1-31.	2.1	73
20	The Norway Model. <i>Journal of Portfolio Management</i> , 2012, 38, 67-81.	0.3	57
21	Factor-Based Investing: <i>The Long-Term Evidence</i> . <i>Journal of Portfolio Management</i> , 2017, 43, 15-37.	0.3	51
22	Capital Requirements for Securities Firms. <i>Journal of Finance</i> , 1995, 50, 821-851.	3.2	44
23	Three centuries of asset pricing. <i>Journal of Banking and Finance</i> , 1999, 23, 1745-1769.	1.4	39
24	Retrospectives: John Maynard Keynes, Investment Innovator. <i>Journal of Economic Perspectives</i> , 2013, 27, 213-228.	2.7	39
25	The Worldwide Equity Premium: A Smaller Puzzle. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	37
26	Irrational Optimism. <i>Financial Analysts Journal</i> , 2004, 60, 15-25.	1.2	36
27	Keynes the Stock Market Investor: A Quantitative Analysis. <i>Journal of Financial and Quantitative Analysis</i> , 2015, 50, 843-868.	2.0	36
28	Active Ownership. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	31
29	Stock Market Anomalies.. <i>Journal of Finance</i> , 1989, 44, 1105.	3.2	29
30	Investing in Emotional Assets. <i>Financial Analysts Journal</i> , 2014, 70, 20-25.	1.2	29
31	Equity Premia Around the World. <i>SSRN Electronic Journal</i> , 0, , .	0.4	27
32	Closed-End Funds: A Survey. <i>SSRN Electronic Journal</i> , 1998, , .	0.4	22
33	The Expected Illiquidity Premium: Evidence from Equity Index-Linked Bonds *. <i>Review of Finance</i> , 2004, 8, 19-47.	3.2	22
34	Risk and Return in the 20 <sup>th</sup> and 21 <sup>st</sup> Centuries. <i>Business Strategy Review</i> , 2000, 11, 1-18.	0.0	20
35	An Analysis of Brokers' and Analysts' Unpublished Forecasts of UK Stock Returns. <i>Journal of Finance</i> , 1984, 39, 1257.	3.2	20
36	Stress tests of capital requirements. <i>Journal of Banking and Finance</i> , 1997, 21, 1515-1546.	1.4	19

#	ARTICLE	IF	CITATIONS
37	The Norway Model. SSRN Electronic Journal, 2011, , .	0.4	16
38	Brokers' Recommendations: The Value of a Telephone Tip. Economic Journal, 1986, 96, 139.	1.9	13
39	The Expected Illiquidity Premium: Evidence from Equity Index-Linked Bonds. SSRN Electronic Journal, 2000, , .	0.4	13
40	Capital Requirements for Securities Firms. , 1995, 50, 821.		13
41	Murphy's Law and Market Anomalies. SSRN Electronic Journal, 1998, , .	0.4	12
42	The British Origins of the US Endowment Model. Financial Analysts Journal, 2015, 71, 10-14.	1.2	12
43	Art as an Asset: Evidence from Keynes the Collector. Review of Asset Pricing Studies, 2020, 10, 490-520.	1.5	12
44	Strategies for Responsible Investing: <i>Emerging Academic Evidence</i> . Journal of Portfolio Management, 2020, 46, 26-35.	0.3	12
45	Calculating the cost of capital. Long Range Planning, 1982, 15, 112-120.	2.9	11
46	The discount rate for a power station. Energy Economics, 1989, 11, 175-180.	5.6	10
47	Seventy-Five Years of Investing for Future Generations. Financial Analysts Journal, 2020, 76, 5-21.	1.2	10
48	High-Frequency Performance Monitoring. Journal of Portfolio Management, 2001, 28, 33-43.	0.3	8
49	Capturing the Value Premium in the U.K. 1955-2001. SSRN Electronic Journal, 2003, , .	0.4	8
50	Keynes the Stock Market Investor. SSRN Electronic Journal, 2012, , .	0.4	7
51	Low-Cap and Low-Rated Companies. Journal of Portfolio Management, 2004, 30, 133-143.	0.3	6
52	Three Centuries Of Asset Pricing. SSRN Electronic Journal, 0, , .	0.4	6
53	The Price of Wine. SSRN Electronic Journal, 0, , .	0.4	5
54	To Divest or to Engage? <i>A Case Study of Investor Responses to Climate Activism</i> . Journal of Investing, 2020, 29, 10-20.	0.1	5

#	ARTICLE	IF	CITATIONS
55	Option Valuation Nomograms. Financial Analysts Journal, 1977, 33, 71-74.	1.2	4
56	Activism on Corporate Social Responsibility. SSRN Electronic Journal, 0, , .	0.4	4
57	Instant Option Valuation. Financial Analysts Journal, 1977, 33, 62-69.	1.2	3
58	John Maynard Keynes, the Investment Innovator. SSRN Electronic Journal, 0, , .	0.4	3
59	The Investment Performance of Emotional Assets. SSRN Electronic Journal, 0, , .	0.4	3
60	Stress Tests of Capital Requirements. SSRN Electronic Journal, 0, , .	0.4	3
61	Irrational Optimism. SSRN Electronic Journal, 0, , .	0.4	3
62	108 Years of Momentum Profits. SSRN Electronic Journal, 0, , .	0.4	2
63	Friction in the trading process and risk measurement. Economics Letters, 1985, 18, 251-254.	0.9	1
64	High Frequency Performance Monitoring. SSRN Electronic Journal, 2001, , .	0.4	1
65	A WORLD TRANSFORMED. London Business School Review, 2017, 28, 40-43.	0.2	1
66	HOW SMART IS SMART BETA?. London Business School Review, 2017, 28, 52-55.	0.2	1
67	Socially responsible investment. , 2007, , 270-283.		1
68	The Investment Committee. , 2007, , 50-68.		1
69	Keynes, Kinggs and Endowment Asset Management. SSRN Electronic Journal, 0, , .	0.4	1
70	Art as an Asset and Keynes the Collector. SSRN Electronic Journal, 0, , .	0.4	1
71	A CELLARS' MARKET. London Business School Review, 2016, 27, 28-29.	0.2	0
72	THE MASTER'S CHOICE. London Business School Review, 2016, 27, 38-39.	0.2	0

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73	Volatility and Portfolio Protection Over 107 Years. SSRN Electronic Journal, 0, , .	0.4	0
74	Spending policy. , 2007, , 98-120.		0
75	Fund-raising: Role of gifts. , 2007, , 314-324.		0
76	Consultant selection and monitoring. , 2007, , 233-243.		0
77	Portfolio risk. , 2007, , 208-232.		0
78	Investing in property. , 2007, , 160-184.		0
79	Manager selection and monitoring. , 2007, , 244-269.		0
80	Endowment definition. , 2007, , 1-49.		0
81	Investment objective. , 2007, , 69-97.		0
82	Endowment management cost. , 2007, , 301-313.		0
83	Asset allocation. , 2007, , 121-159.		0
84	Issues in portfolio management. , 2007, , 185-207.		0
85	Seventy-Five Years of Investing for Future Generations. SSRN Electronic Journal, 0, , .	0.4	0