

Elroy Dimson

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

65

papers

3,875

citations

26

h-index

62

g-index

89

ext. papers

5,144

ext. citations

2.5

avg, IF

5.61

L-index

#	Paper	IF	Citations
65	Risk measurement when shares are subject to infrequent trading. <i>Journal of Financial Economics</i> , 1979 , 7, 197-226	6.6	1476
64	Triumph of the Optimists 2002 ,		354
63	Active Ownership. <i>Review of Financial Studies</i> , 2015 , 28, 3225-3268	7	298
62	Event study methodologies and the size effect. <i>Journal of Financial Economics</i> , 1986 , 17, 113-142	6.6	179
61	Murphy's Law and Market Anomalies. <i>Journal of Portfolio Management</i> , 1999 , 25, 53-69	1.6	147
60	IPO Underpricing over the Very Long Run. <i>Journal of Finance</i> , 2009 , 64, 1407-1443	6.4	113
59	Capturing the Value Premium in the United Kingdom. <i>Financial Analysts Journal</i> , 2003 , 59, 35-45	1.5	96
58	A brief history of market efficiency. <i>European Financial Management</i> , 1998 , 4, 91-103	1.7	81
57	GLOBAL EVIDENCE ON THE EQUITY RISK PREMIUM 2003 , 15, 27-38		81
56	Volatility forecasting without data-snooping. <i>Journal of Banking and Finance</i> , 1990 , 14, 399-421	2.6	71
55	Financing the smaller company. <i>Long Range Planning</i> , 1978 , 11, 9-13	5.7	67
54	Closed-End Funds: A Survey. <i>Financial Markets, Institutions and Instruments</i> , 1999 , 8, 1-41	1.7	66
53	The price of wine. <i>Journal of Financial Economics</i> , 2015 , 118, 431-449	6.6	60
52	The Stability of UK Risk Measures and The Problem of Thin Trading. <i>Journal of Finance</i> , 1983 , 38, 753-783	6.4	60
51	U.K. Financial Market Returns, 1955-2000. <i>The Journal of Business</i> , 2001 , 74, 1-31		59
50	An Analysis of Brokers' and Analysts' Unpublished Forecasts of UK Stock Returns. <i>Journal of Finance</i> , 1984 , 39, 1257-1292	6.4	58
49	The Worldwide Equity Premium: A Smaller Puzzle 2008 , 467-514		58

48	Ex post: The investment performance of collectible stamps?. <i>Journal of Financial Economics</i> , 2011 , 100, 443-458	6.6	45
47	The Norway Model. <i>Journal of Portfolio Management</i> , 2012 , 38, 67-81	1.6	37
46	Factor-Based Investing:The Long-Term Evidence. <i>Journal of Portfolio Management</i> , 2017 , 43, 15-37	1.6	32
45	Keynes the Stock Market Investor: A Quantitative Analysis. <i>Journal of Financial and Quantitative Analysis</i> , 2015 , 50, 843-868	2.7	28
44	Retrospectives: John Maynard Keynes, Investment Innovator. <i>Journal of Economic Perspectives</i> , 2013 , 27, 213-228	9.9	28
43	Irrational Optimism. <i>Financial Analysts Journal</i> , 2004 , 60, 15-25	1.5	28
42	The Worldwide Equity Premium: A Smaller Puzzle. <i>SSRN Electronic Journal</i> , 2006 ,	1	27
41	Divergent ESG Ratings. <i>Journal of Portfolio Management</i> , 2020 , 47, 75-87	1.6	27
40	Active Ownership. <i>SSRN Electronic Journal</i> , 2012 ,	1	26
39	Three centuries of asset pricing. <i>Journal of Banking and Finance</i> , 1999 , 23, 1745-1769	2.6	25
38	Capital Requirements for Securities Firms. <i>Journal of Finance</i> , 1995 , 50, 821-851	6.4	24
37	An Analysis of Brokers' and Analysts' Unpublished Forecasts of UK Stock Returns 1984 , 39, 1257		20
36	Risk and Return in the 20th and 21st Centuries. <i>Business Strategy Review</i> , 2000 , 11, 1-18		17
35	Equity Premia Around the World. <i>SSRN Electronic Journal</i> , 2011 ,	1	16
34	Stress tests of capital requirements. <i>Journal of Banking and Finance</i> , 1997 , 21, 1515-1546	2.6	15
33	Investing in Emotional Assets. <i>Financial Analysts Journal</i> , 2014 , 70, 20-25	1.5	14
32	The Expected Illiquidity Premium: Evidence from Equity Index-Linked Bonds *. <i>Review of Finance</i> , 2004 , 8, 19-47	3.5	14
31	Endowment Asset Management 2007 ,		14

30	Capital Requirements for Securities Firms 1995 , 50, 821		13
29	Calculating the cost of capital. <i>Long Range Planning</i> , 1982 , 15, 112-120	5.7	10
28	Brokers' Recommendations: The Value of a Telephone Tip. <i>Economic Journal</i> , 1986 , 96, 139	2.9	9
27	The British Origins of the US Endowment Model. <i>Financial Analysts Journal</i> , 2015 , 71, 10-14	1.5	8
26	The discount rate for a power station. <i>Energy Economics</i> , 1989 , 11, 175-180	8.3	8
25	The Expected Illiquidity Premium: Evidence from Equity Index-Linked Bonds. <i>SSRN Electronic Journal</i> , 2000 ,	1	7
24	High-Frequency Performance Monitoring. <i>Journal of Portfolio Management</i> , 2001 , 28, 33-43	1.6	6
23	Closed-End Funds: A Survey. <i>SSRN Electronic Journal</i> , 1998 ,	1	6
22	Low-Cap and Low-Rated Companies. <i>Journal of Portfolio Management</i> , 2004 , 30, 133-143	1.6	5
21	Strategies for Responsible Investing: Emerging Academic Evidence. <i>Journal of Portfolio Management</i> , 2020 , 46, 26-35	1.6	5
20	The Norway Model. <i>SSRN Electronic Journal</i> , 2011 ,	1	4
19	Keynes, King's and Endowment Asset Management 2014 ,		3
18	Keynes the Stock Market Investor. <i>SSRN Electronic Journal</i> , 2012 ,	1	3
17	Capturing the Value Premium in the U.K. 1955-2001. <i>SSRN Electronic Journal</i> , 2003 ,	1	3
16	Instant Option Valuation. <i>Financial Analysts Journal</i> , 1977 , 33, 62-69	1.5	3
15	Three Centuries Of Asset Pricing. <i>SSRN Electronic Journal</i> ,	1	3
14	The Investment Performance of Emotional Assets. <i>SSRN Electronic Journal</i> , 2013 ,	1	2
13	Option Valuation Nomograms. <i>Financial Analysts Journal</i> , 1977 , 33, 71-74	1.5	2

12	Activism on Corporate Social Responsibility. <i>SSRN Electronic Journal</i> ,	1	2
11	Stress Tests of Capital Requirements. <i>SSRN Electronic Journal</i> ,	1	2
10	Irrational Optimism. <i>SSRN Electronic Journal</i> ,	1	2
9	To Divest or to Engage? A Case Study of Investor Responses to Climate Activism. <i>Journal of Investing</i> , 2020 , 29, 10-20	0.5	2
8	Art as an Asset: Evidence from Keynes the Collector. <i>Review of Asset Pricing Studies</i> , 2020 , 10, 490-520	10.4	1
7	HOW SMART IS SMART BETA?. <i>London Business School Review</i> , 2017 , 28, 52-55	0.1	1
6	The Price of Wine. <i>SSRN Electronic Journal</i> , 2013 ,	1	1
5	Friction in the trading process and risk measurement. <i>Economics Letters</i> , 1985 , 18, 251-254	1.3	1
4	Seventy-Five Years of Investing for Future Generations. <i>Financial Analysts Journal</i> , 2020 , 76, 5-21	1.5	1
3	A WORLD TRANSFORMED. <i>London Business School Review</i> , 2017 , 28, 40-43	0.1	0
2	A CELLAR MARKET. <i>London Business School Review</i> , 2016 , 27, 28-29	0.1	
1	THE MASTER'S CHOICE. <i>London Business School Review</i> , 2016 , 27, 38-39	0.1	