Philippe Jorion

List of Publications by Year
in descending order

81 papers	11,327 citations	94269 37 h-index	123241 61 g-index
94 all docs	94 docs citations	94 times ranked	3525 citing authors

#	Article	IF	Citations
1	The Exchange-Rate Exposure of U.S. Multinationals. The Journal of Business, 1990, 63, 331.	2.1	883
2	Bayes-Stein Estimation for Portfolio Analysis. Journal of Financial and Quantitative Analysis, 1986, 21, 279.	2.0	741
3	International Portfolio Diversification with Estimation Risk. The Journal of Business, 1985, 58, 259.	2.1	537
4	On Jump Processes in the Foreign Exchange and Stock Markets. Review of Financial Studies, 1988, 1, 427-445.	3.7	518
5	Firm Value and Hedging: Evidence from U.S. Oil and Gas Producers. Journal of Finance, 2006, 61, 893-919.	3.2	476
6	Good and bad credit contagion: Evidence from credit default swapsâ˜†. Journal of Financial Economics, 2007, 84, 860-883.	4.6	469
7	The Pricing of Exchange Rate Risk in the Stock Market. Journal of Financial and Quantitative Analysis, 1991, 26, 363.	2.0	443
8	Predicting Volatility in the Foreign Exchange Market. Journal of Finance, 1995, 50, 507-528.	3.2	430
9	Informational effects of regulation FD: evidence from rating agencies. Journal of Financial Economics, 2005, 76, 309-330.	4.6	406
10	Purchasing Power Parity in the Long Run. Journal of Finance, 1990, 45, 157-174.	3.2	398
11	Global Stock Markets in the Twentieth Century. Journal of Finance, 1999, 54, 953-980.	3.2	384
12	Credit Contagion from Counterparty Risk. Journal of Finance, 2009, 64, 2053-2087.	3.2	338
13	Risk2: Measuring the Risk in Value at Risk. Financial Analysts Journal, 1996, 52, 47-56.	1.2	264
14	Risk management lessons from Long-Term Capital Management. European Financial Management, 2000, 6, 277-300.	1.7	256
15	Integration vs. Segmentation in the Canadian Stock Market. Journal of Finance, 1986, 41, 603-614.	3.2	255
16	Testing the Predictive Power of Dividend Yields. Journal of Finance, 1993, 48, 663-679.	3.2	243
17	Purchasing Power Parity in the Long Run. , 1990, 45, 157.		240
18	How Informative Are Value-at-Risk Disclosures?. Accounting Review, 2002, 77, 911-931.	1.7	213

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19	Currency Hedging for International Portfolios. Journal of Finance, 1993, 48, 1865-1886.	3.2	207
20	The performance of emerging hedge funds and managersâ˜†. Journal of Financial Economics, 2010, 96, 238-256.	4.6	202
21	Bayesian and CAPM estimators of the means: Implications for portfolio selection. Journal of Banking and Finance, 1991, 15, 717-727.	1.4	199
22	Portfolio Optimization with Tracking-Error Constraints. Financial Analysts Journal, 2003, 59, 70-82.	1.2	185
23	Option listing and stock returns. Journal of Banking and Finance, 1990, 14, 781-801.	1.4	180
24	A multicountry comparison of term-structure forecasts at long horizons. Journal of Financial Economics, 1991, 29, 59-80.	4.6	162
25	Portfolio Optimization in Practice. Financial Analysts Journal, 1992, 48, 68-74.	1.2	154
26	Mean reversion in real exchange rates: evidence and implications for forecasting. Journal of International Money and Finance, 1996, 15, 535-550.	1.3	154
27	The Determinants of Operational Risk in U.S. Financial Institutions. Journal of Financial and Quantitative Analysis, 2011, 46, 1683-1725.	2.0	146
28	Interest rates and risk premia in the stock market and in the foreign exchange market. Journal of International Money and Finance, 1987, 6, 107-123.	1.3	144
29	Predicting Volatility in the Foreign Exchange Market. , 1995, 50, 507.		143
30	Information Effects of Bond Rating Changes. Journal of Fixed Income, 2007, 16, 45-59.	0.5	129
31	Tightening credit standards: the role of accounting quality. Review of Accounting Studies, 2009, 14, 123-160.	3.1	123
32	Integration vs. Segmentation in the Canadian Stock Market. , 1986, 41, 603.		118
33	The Time Variation of Risk and Return in the Foreign Exchange and Stock Markets. Journal of Finance, 1989, 44, 307-325.	3.2	110
34	Risk Management Lessons from the Credit Crisis. European Financial Management, 2009, 15, 923-933.	1.7	110
35	Mean/Variance Analysis of Currency Overlays. Financial Analysts Journal, 1994, 50, 48-56.	1.2	103
36	Asset allocation with hedged and unhedged foreign stocks and bonds. Journal of Portfolio Management, 1989, 15, 49-54.	0.3	97

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37	Valuing executive stock options with endogenous departure. Journal of Accounting and Economics, 1995, 20, 193-205.	1.7	97
38	The January Effect: Still There after All These Years. Financial Analysts Journal, 1996, 52, 27-31.	1.2	97
39	Re-Emerging Markets. Journal of Financial and Quantitative Analysis, 1999, 34, 1.	2.0	96
40	A Longer Look at Dividend Yields. The Journal of Business, 1995, 68, 483.	2.1	90
41	Hidden Survivorship in Hedge Fund Returns. Financial Analysts Journal, 2010, 66, 69-74.	1.2	53
42	Currency Hedging for International Portfolios. , 1993, 48, 1865.		52
43	The Time Variation of Risk and Return in the Foreign Exchange and Stock Markets. , 1989, 44, 307.		50
44	Credit Contagion from Counterparty Risk. SSRN Electronic Journal, 0, , .	0.4	44
45	Information Transfer Effects of Bond Rating Downgrades. Financial Review, 2010, 45, 683-706.	1.3	43
46	Risk Management Lessons from Long-Term Capital Management. SSRN Electronic Journal, 1999, , .	0.4	36
47	Multivariate unit root tests of the PPP hypothesis. Journal of Empirical Finance, 1999, 6, 335-353.	0.9	34
48	Are hedge fund managers systematically misreporting? Or not?. Journal of Financial Economics, 2014, 111, 311-327.	4.6	34
49	The Fix Is In: Properly Backing out Backfill Bias. Review of Financial Studies, 2019, 32, 5048-5099.	3.7	32
50	The Long-Term Risks of Global Stock Markets. Financial Management, 2003, 32, 5.	1.5	30
51	Time-series tests of a non-expected-utility model of asset pricing. European Economic Review, 1993, 37, 1083-1100.	1.2	25
52	The Strategic Listing Decisions of Hedge Funds. Journal of Financial and Quantitative Analysis, 2014, 49, 773-796.	2.0	23
53	Does real interest parity hold at longer maturities?. Journal of International Economics, 1996, 40, 105-126.	1.4	22
54	Risk Management for Hedge Funds with Position Information. Journal of Portfolio Management, 2007, 34, 127-134.	0.3	21

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55	Term premiums and the integration of the eurocurrency markets. Journal of International Money and Finance, 1992, 11, 17-39.	1.3	18
56	An empirical investigation of the early exercise premium of foreign currency options. Journal of Futures Markets, 1989, 9, 365-375.	0.9	16
57	Synthetic International Diversification. Journal of Portfolio Management, 1993, 19, 65-74.	0.3	15
58	Lessons from the Orange County Bankruptcy. Journal of Derivatives, 1997, 4, 61-66.	0.1	14
59	Is There a Cost to Transparency?. Financial Analysts Journal, 2012, 68, 108-123.	1.2	14
60	Re-emerging Markets. SSRN Electronic Journal, 0, , .	0.4	14
61	Foreign exchange risk premia volatility once again. Journal of International Money and Finance, 1988, 7, 111-113.	1.3	12
62	The Risk of Emerging Hedge Fund Managers. Journal of Investing, 2009, 18, 100-107.	0.1	12
63	The Delisting Bias in Hedge Fund Databases. Journal of Alternative Investments, 2013, 16, 37-47.	0.3	11
64	Bank Trading Risk and Systemic Risk. , 0, , 29-58.		11
65	Tightening Credit Standards: The Role of Accounting Quality. SSRN Electronic Journal, 0, , .	0.4	7
66	The Strategic Listing Decisions of Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	7
67	Returns to Japanese investors from US investments. Japan and the World Economy, 1996, 8, 229-241.	0.4	4
68	Risk Management for Hedge Funds with Position Information. SSRN Electronic Journal, 2006, , .	0.4	4
69	Risk Management for Event-Driven Funds. Financial Analysts Journal, 2008, 64, 61-73.	1.2	4
70	Risk Management for Event-Driven Funds. SSRN Electronic Journal, 0, , .	0.4	4
71	Are Hedge Fund Managers Systematically Misreporting? Or Not?. SSRN Electronic Journal, 2010, , .	0.4	3
72	Is There a Cost to Transparency?. SSRN Electronic Journal, 0, , .	0.4	2

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73	Hedge Funds vs. Alternative Risk Premia. Financial Analysts Journal, 2021, 77, 65-81.	1.2	2
74	Financial Contagion and Lehman Brothersâ€™ Bankruptcy. SSRN Electronic Journal, 0, , .	0.4	2
75	Non-linear Effects of Bond Rating Changes. SSRN Electronic Journal, 0, , .	0.4	2
76	A Century of Global Stock Markets. SSRN Electronic Journal, 0, , .	0.4	2
77	The Fix is In: Properly Backing Out Backfill Bias. SSRN Electronic Journal, 2017, , .	0.4	1
78	The choice of a multicurrency portfolio for a central bank: Bonds, eurodeposits, and forward contracts. Global Finance Journal, 1992, 3, 1-22.	2.8	0
79	Limited Liability Leverage (L^3): A New Measure of Leverage. SSRN Electronic Journal, 0, , .	0.4	0
80	The Delisting Bias in Hedge Fund Databases. SSRN Electronic Journal, 0, , .	0.4	0
81	The Delisting Bias in Hedge Fund Databases. Journal of Alternative Investments, 0, , 131211043309001.	0.3	0