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	Hedge Funds vs. Alternative Risk Premia. Financial Analysts Journal, 2021, 77, 65-81.	1.2	2
2	The Fix Is In: Properly Backing out Backfill Bias. Review of Financial Studies, 2019, 32, 5048-5099.	3.7	32
3	The Fix is In: Properly Backing Out Backfill Bias. SSRN Electronic Journal, 2017, , .	0.4	1
4	Are hedge fund managers systematically misreporting? Or not?. Journal of Financial Economics, 2014, 111, 311-327.	4.6	34
5	The Strategic Listing Decisions of Hedge Funds. Journal of Financial and Quantitative Analysis, 2014, 49, 773-796.	2.0	23
6	The Delisting Bias in Hedge Fund Databases. Journal of Alternative Investments, 2013, 16, 37-47.	0.3	11
7	Is There a Cost to Transparency?. Financial Analysts Journal, 2012, 68, 108-123.	1.2	14
8	The Determinants of Operational Risk in U.S. Financial Institutions. Journal of Financial and Quantitative Analysis, 2011, 46, 1683-1725.	2.0	146
9	The performance of emerging hedge funds and managersâ˜†. Journal of Financial Economics, 2010, 96, 238-256.	4.6	202
10	Information Transfer Effects of Bond Rating Downgrades. Financial Review, 2010, 45, 683-706.	1.3	43
11	Are Hedge Fund Managers Systematically Misreporting? Or Not?. SSRN Electronic Journal, 2010, , .	0.4	3
12	Hidden Survivorship in Hedge Fund Returns. Financial Analysts Journal, 2010, 66, 69-74.	1.2	53
13	The Risk of Emerging Hedge Fund Managers. Journal of Investing, 2009, 18, 100-107.	0.1	12
14	Tightening credit standards: the role of accounting quality. Review of Accounting Studies, 2009, 14, 123-160.	3.1	123
15	Credit Contagion from Counterparty Risk. Journal of Finance, 2009, 64, 2053-2087.	3.2	338
16	Risk Management Lessons from the Credit Crisis. European Financial Management, 2009, 15, 923-933.	1.7	110
17	Risk Management for Event-Driven Funds. Financial Analysts Journal, 2008, 64, 61-73.	1.2	4
18	Risk Management for Hedge Funds with Position Information. Journal of Portfolio Management, 2007, 34, 127-134.	0.3	21

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19	Information Effects of Bond Rating Changes. Journal of Fixed Income, 2007, 16, 45-59.	0.5	129
20	Good and bad credit contagion: Evidence from credit default swapsâ˜†. Journal of Financial Economics, 2007, 84, 860-883.	4.6	469
21	Risk Management for Hedge Funds with Position Information. SSRN Electronic Journal, 2006, , .	0.4	4
22	Firm Value and Hedging: Evidence from U.S. Oil and Gas Producers. Journal of Finance, 2006, 61, 893-919.	3.2	476
23	Informational effects of regulation FD: evidence from rating agencies. Journal of Financial Economics, 2005, 76, 309-330.	4.6	406
24	The Long-Term Risks of Global Stock Markets. Financial Management, 2003, 32, 5.	1.5	30
25	Portfolio Optimization with Tracking-Error Constraints. Financial Analysts Journal, 2003, 59, 70-82.	1.2	185
26	How Informative Are Value-at-Risk Disclosures?. Accounting Review, 2002, 77, 911-931.	1.7	213
27	Risk management lessons from Long-Term Capital Management. European Financial Management, 2000, 6, 277-300.	1.7	256
28	Risk Management Lessons from Long-Term Capital Management. SSRN Electronic Journal, 1999, , .	0.4	36
29	Global Stock Markets in the Twentieth Century. Journal of Finance, 1999, 54, 953-980.	3.2	384
30	Multivariate unit root tests of the PPP hypothesis. Journal of Empirical Finance, 1999, 6, 335-353.	0.9	34
31	Re-Emerging Markets. Journal of Financial and Quantitative Analysis, 1999, 34, 1.	2.0	96
32	Lessons from the Orange County Bankruptcy. Journal of Derivatives, 1997, 4, 61-66.	0.1	14
33	Mean reversion in real exchange rates: evidence and implications for forecasting. Journal of International Money and Finance, 1996, 15, 535-550.	1.3	154
34	Does real interest parity hold at longer maturities?. Journal of International Economics, 1996, 40, 105-126.	1.4	22
35	The January Effect: Still There after All These Years. Financial Analysts Journal, 1996, 52, 27-31.	1.2	97
36	Risk2: Measuring the Risk in Value at Risk. Financial Analysts Journal, 1996, 52, 47-56.	1.2	264

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37	Returns to Japanese investors from US investments. Japan and the World Economy, 1996, 8, 229-241.	0.4	4
38	Predicting Volatility in the Foreign Exchange Market. Journal of Finance, 1995, 50, 507-528.	3.2	430
39	Valuing executive stock options with endogenous departure. Journal of Accounting and Economics, 1995, 20, 193-205.	1.7	97
40	A Longer Look at Dividend Yields. The Journal of Business, 1995, 68, 483.	2.1	90
41	Predicting Volatility in the Foreign Exchange Market. , 1995, 50, 507.		143
42	Mean/Variance Analysis of Currency Overlays. Financial Analysts Journal, 1994, 50, 48-56.	1.2	103
43	Time-series tests of a non-expected-utility model of asset pricing. European Economic Review, 1993, 37, 1083-1100.	1.2	25
44	Currency Hedging for International Portfolios. Journal of Finance, 1993, 48, 1865-1886.	3.2	207
45	Synthetic International Diversification. Journal of Portfolio Management, 1993, 19, 65-74.	0.3	15
46	Testing the Predictive Power of Dividend Yields. Journal of Finance, 1993, 48, 663-679.	3.2	243
47	Currency Hedging for International Portfolios. , 1993, 48, 1865.		52
48	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
49	Term premiums and the integration of the eurocurrency markets. Journal of International Money and Finance, 1992, 11, 17-39.	1.3	18
50	Portfolio Optimization in Practice. Financial Analysts Journal, 1992, 48, 68-74.	1.2	154
51	Bayesian and CAPM estimators of the means: Implications for portfolio selection. Journal of Banking and Finance, 1991, 15, 717-727.	1.4	199
52	The Pricing of Exchange Rate Risk in the Stock Market. Journal of Financial and Quantitative Analysis, 1991, 26, 363.	2.0	443
53	A multicountry comparison of term-structure forecasts at long horizons. Journal of Financial Economics, 1991, 29, 59-80.	4.6	162
54	Purchasing Power Parity in the Long Run. Journal of Finance, 1990, 45, 157-174.	3.2	398

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55	Option listing and stock returns. Journal of Banking and Finance, 1990, 14, 781-801.	1.4	180
56	The Exchange-Rate Exposure of U.S. Multinationals. The Journal of Business, 1990, 63, 331.	2.1	883
57	Purchasing Power Parity in the Long Run. , 1990, 45, 157.		240
58	An empirical investigation of the early exercise premium of foreign currency options. Journal of Futures Markets, 1989, 9, 365-375.	0.9	16
59	Asset allocation with hedged and unhedged foreign stocks and bonds. Journal of Portfolio Management, 1989, 15, 49-54.	0.3	97
60	The Time Variation of Risk and Return in the Foreign Exchange and Stock Markets. Journal of Finance, 1989, 44, 307-325.	3.2	110
61	The Time Variation of Risk and Return in the Foreign Exchange and Stock Markets. , 1989, 44, 307.		50
62	On Jump Processes in the Foreign Exchange and Stock Markets. Review of Financial Studies, 1988, 1, 427-445.	3.7	518
63	Foreign exchange risk premia volatility once again. Journal of International Money and Finance, 1988, 7, 111-113.	1.3	12
64	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
65	Bayes-Stein Estimation for Portfolio Analysis. Journal of Financial and Quantitative Analysis, 1986, 21, 279.	2.0	741
66	Integration vs. Segmentation in the Canadian Stock Market. Journal of Finance, 1986, 41, 603-614.	3.2	255
67	Integration vs. Segmentation in the Canadian Stock Market. , 1986, 41, 603.		118
68	International Portfolio Diversification with Estimation Risk. The Journal of Business, 1985, 58, 259.	2.1	537
69	Tightening Credit Standards: The Role of Accounting Quality. SSRN Electronic Journal, 0, , .	0.4	7
70	Is There a Cost to Transparency?. SSRN Electronic Journal, 0, , .	0.4	2
71	Risk Management for Event-Driven Funds. SSRN Electronic Journal, 0, , .	0.4	4
72	Credit Contagion from Counterparty Risk. SSRN Electronic Journal, 0, , .	0.4	44

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73	Financial Contagion and Lehman Brothersâ€™ Bankruptcy. SSRN Electronic Journal, 0, , .	0.4	2
74	The Strategic Listing Decisions of Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	7
75	Non-linear Effects of Bond Rating Changes. SSRN Electronic Journal, 0, , .	0.4	2
76	Bank Trading Risk and Systemic Risk. , 0, , 29-58.		11
77	Limited Liability Leverage (L^3): A New Measure of Leverage. SSRN Electronic Journal, 0, , .	0.4	0
78	The Delisting Bias in Hedge Fund Databases. SSRN Electronic Journal, 0, , .	0.4	0
79	The Delisting Bias in Hedge Fund Databases. Journal of Alternative Investments, 0, , 131211043309001.	0.3	0
80	A Century of Global Stock Markets. SSRN Electronic Journal, 0, , .	0.4	2
81	Re-emerging Markets. SSRN Electronic Journal, 0, , .	0.4	14