

Annex 1: List of most important publications of the NCCR (max 25)

Citation figures are quoted from Google scholar (September 2012).

See also appendix 2 for an overview of all 107 FINRISK publications in “A-rated” journals.

Articles in peer reviewed journals

- Araujo A., Kübler F. and Schommer S.: "Regulating Collateral when Markets are Incomplete", *Journal of Economic Theory*, 147 (2012), 450 - 476. FINRISK Publ. 520 (times cited: 15)
- Bacchetta Ph. and Van Wincoop E.: "Can Information Heterogeneity Explain the Exchange Rate Determination Puzzle?", *American Economic Review* 96, 3 (2006), 552-576. FINRISK Publ. 184 (times cited: 270)
- Bajgrowicz P. and Scaillet O.: "Technical Trading Revisited: False Discoveries, Persistence Tests, and Transaction Costs", forthcoming *Journal of Financial Economics* (2012), FINRISK Publ. 537
- Barone-Adesi G., Engle R. F. and Mancini L.: "A GARCH Option Pricing Model with Filtered Historical Simulation", *Review of Financial Studies*, Vol. 21, 3 (2008), 1223-1258. FINRISK Publ. 298 (times cited: 87)
- Barras L., Scaillet O. and Wermers R.: "False Discoveries in Mutual Fund Performance: Measuring Luck in Estimated Alphas", *Journal of Finance*, Vol. 65, 1 (2010), 179-216. FINRISK Publ. 355 (times cited: 145)
- Buraschi A., Porchia P. and Trojani F.: "Correlation Risk and Optimal Portfolio Choice", *Journal of Finance* 65, 1 (2010), 393-420. FINRISK Publ. 405 (times cited: 66)
- Delbaen F.: "BSDE and risk measures", *Proceedings of the International Congress of Mathematicians* (2010), 3054–3060. FINRISK Publ. 380
- Duffie D., Malamud S. and Manso G.: "Information percolation with equilibrium search dynamics", *Econometrica*, Vol. 77 (2009), 1513–1574. FINRISK Publ. 359 (times cited: 27)
- Fahlenbrach R. and Stulz R. M.: "Bank CEO Incentives and the Credit Crisis", *Journal of Financial Economics* 99, 1 (2011), 11-26. FINRISK Publ. 430 (times cited: 219)
- Fecht F., Nyborg K. and Rocholl J.: "The Price of Liquidity: The Effects of Market Conditions and Bank Characteristics", *Journal of Financial Economics*, 102, 2 (2011), 344-362. FINRISK Publ. 518 (times cited: 13)
- Filipovic D., Kupper M. and Vogelpoth N.: "Approaches to Conditional Risk", *SIAM Journal on Financial Mathematics* 3, 1 (2012), 402–432. FINRISK Publ. 588 (times cited: 7)
- Gagliardini P., Gourieroux C. and Renault E.: "Efficient Derivative Pricing by the Extended Method of Moments", *Econometrica* 79, 4 (2011), 1181–1232. FINRISK Publ. 531 (times cited: 11)
- Gersbach H. and Rochet J. Ch.: "Aggregate Investment Externalities and Macro-prudential Regulation", forthcoming *Journal of Money Credit and Banking* (2012). FINRISK Publ. 563
- Gibson Brandon R., Tanner C. and Wagner A.: "Preferences for Truthfulness: Heterogeneity Among and Within Individuals", forthcoming *American Economic Review* (2012). FINRISK Publ. 553
- Green R. C., Li D. and Schuerhoff N.: "Price Discovery in Illiquid Markets: Do Financial Asset Prices Rise Faster Than They Fall?", *Journal of Finance* (2010). FINRISK Publ. 456 (times cited: 10)
- Hackbarth D., Miao J. and Morellec E.: "Capital structure, credit risk, and macroeconomic conditions", *Journal of Financial Economics*, 82(3), 2006, 519-550. FINRISK Publ. 179 (times cited: 254)
- Hens Th. and Vlcek M.: "Does Prospect Theory Explain the Disposition Effect?", *Journal of Behavioral Finance* 12, 3 (2011), 141-157. FINRISK Publ. 446 (times cited: 46)
- Hens Th., Evstigneev I. and Schenk-Hoppé K. R.: "Evolutionary Stable Markets", *Economic Theory* 27, 2 (2006), 449–468. FINRISK Publ. 314 (times cited: 69)
- Hugonnier J., Malamud S. and Trubowitz E.: "Endogenous completeness of diffusion driven equilibrium markets", *Econometrica* 80, 3 (2012), 1249–1270. FINRISK Publ. 489 (times cited: 14)
- Imbs J. and Fratzscher M.: "Risk sharing, finance, and institutions in international portfolios", *Journal of Financial Economics* 94, 3 (2009), 428-447. FINRISK Publ. 376 (times cited: 21)
- Itzhak B. D., Franzoni F. and Moussawi R.: "Hedge Fund Stock Trading in the Financial Crisis", *Review of Financial Studies* 25, 1 (2012), 1-54. FINRISK Publ. 517 (times cited: 30)
- Judd K., Kübler F. and Schmedders K.: "Bond Ladders and Optimal Portfolios", *Review of Financial Studies* 24, 12 (2011), 4123 – 4166. FINRISK Publ. 528 (times cited: 1)
- Leippold M., Trojani F. and Vanini P.: "Learning and Asset Prices Under Ambiguous Information", *Review of Financial Studies*, Vol. 21, 6 (2008), 2565-2597. FINRISK Publ. 264 (times cited: 48)
- Magill M., Quinzii M. and Rochet J. Ch.: "A Theoretical Foundation for the Stakeholder Model", forthcoming *Econometrica* (2013). FINRISK Publ. 612
- Mancini L., Rinaldo A. and Wrampelmeyer J.: "Liquidity in the Foreign Exchange Market: Measurement, Commonality, and Risk Premiums", forthcoming *Journal of Finance* (2012). FINRISK Publ. 558

Book:

- Embrechts P., Frey R. and McNeil A.: "Quantitative Risk Management: Concepts, Techniques, Tools", Princeton University Press, Princeton (2005), FINRISK Publ. 320 (times cited: 1577)