This list reflects my current knowledge. The sources are the ISI Web of Knowledge, Scopus, Google Books, Google Scholar, and SSRN. For published papers, I arrange the list by publication date. I include, but list separately, citations from works still in progress. As of September 7, 2010, the list contains 60 appearances of my articles in published papers and additional 85 citations in academic working papers. This list does not include self-citations. Some papers are cited under different titles.


**Published Papers**


Working Papers
1. Broadie, Mark, Johannes, Michael S. and Chernov, Mikhail, Model Specification and Risk Premia: Evidence from Futures Options(May 12, 2005). Available at SSRN:


“Stock Trading, Information Production, and Executive Incentives” (with Qiao Liu), Journal of Corporate Finance 14, 2008, 484-498. [Total citations: 1 published paper, 4 working papers]

Working Papers


Working Papers

“Predicting Stock Market Returns with Aggregate Discretionary Accruals” (with Qiao Liu and Rong Qi), Journal of Accounting Research, 48(4), 2010, 815-858. [Total citations: 1 published paper, 1 working paper]

Working Papers
Working Papers

“Predicted Returns and Sources of Momentum Profits” (with Canlin Li) [Total citations: 1 published paper, 2 working papers]

Published Papers

Working Papers

“Simulated Likelihood Estimation of Affine Term Structure Models from Panel Data” (with Michael Brandt and Ping He) [Total citations: 3 published papers, 16 working papers]

Published Papers

Working Papers
16. Falini, J., Stima di un modello HJM multifattoriale con volatilit`a stocastica di tipo humped. Mimeo, Universit`a degli Studi di Pisa.