

# Alex R Horenstein

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10404848/publications.pdf>

Version: 2024-02-01

7  
papers

564  
citations

2258059

3  
h-index

2550090

3  
g-index

7  
all docs

7  
docs citations

7  
times ranked

318  
citing authors

#	ARTICLE	IF	CITATIONS
1	Eigenvalue Ratio Test for the Number of Factors. <i>Econometrica</i> , 2013, 81, 1203-1227.	4.2	526
2	Beta Matrix and Common Factors in Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 1417-1440.	3.5	23
3	The Unintended Impact of Academic Research on Asset Returns: The Capital Asset Pricing Model Alpha. <i>Management Science</i> , 2020, , .	4.1	11
4	Betting Against Alpha. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
5	Common Factors in Equity Option Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
6	Asset Pricing and Excess Returns Over the Market Return. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
7	Leverage and Performance Metrics in Asset Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0