

Alex R Horenstein

List of Publications by Year in descending order

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