Mikhail Simutin

List of Publications by Year
in descending order

17 papers	803 citations	933447 10 h-index	1125743 13 g-index
17 all docs	17 docs citations	17 times ranked	297 citing authors

#	Article	IF	Citations
1	Conditional risk and performance evaluation: Volatility timing, overconditioning, and new estimates of momentum alphas. Journal of Financial Economics, 2011, 102, 363-389.	9.0	135
2	Excess Cash and Stock Returns. Financial Management, 2010, 39, 1197-1222.	2.7	102
3	Managerial Activeness and Mutual Fund Performance. Review of Asset Pricing Studies, 2015, 5, 156-184.	2.5	101
4	Cash Holdings and Mutual Fund Performance*. Review of Finance, 2014, 18, 1425-1464.	6.3	89
5	Leverage constraints and asset prices: Insights from mutual fund risk taking. Journal of Financial Economics, 2018, 127, 325-341.	9.0	74
6	A Labor Capital Asset Pricing Model. Journal of Finance, 2017, 72, 2131-2178.	5.1	71
7	On the Demand for High-Beta Stocks: Evidence from Mutual Funds. Review of Financial Studies, 2017, 30, 2596-2620.	6.8	71
8	Horizon Effects in Average Returns: The Role of Slow Information Diffusion. Review of Financial Studies, 2016, 29, 2241-2281.	6.8	45
9	The Origins and Real Effects of the Gender Gap: Evidence from CEOsâ€™ Formative Years. Review of Financial Studies, 2021, 34, 700-762.	6.8	45
10	Of Age, Sex, and Money: Insights from Corporate Officer Compensation on the Wage Inequality Between Genders. Management Science, 2015, 61, 2355-2375.	4.1	27
11	The Origins and Real Effects of the Gender Gap: Evidence from CEOS' Formative Years. SSRN Electronic Journal, 2018, , .	0.4	9
12	Risk-Taking and Retirement Investing in Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	9
13	Feedback loops in industry trade networks and the term structure of momentum profits. Journal of Financial Economics, 2021, 141, 1171-1187.	9.0	8
14	Tightness of Funding Constraints and Asset Prices: Insights from Mutual Fund Risk Taking. SSRN Electronic Journal, 0, , .	0.4	8
15	A Labor Capital Asset Pricing Model. SSRN Electronic Journal, 0, , .	0.4	4
16	On Horizon Effects and Microstructure Bias in Average Returns and Alphas. SSRN Electronic Journal, 0, , .	0.4	3
17	A Labor Capital Asset Pricing Model. SSRN Electronic Journal, 2013, , .	0.4	2