

Charles Cao

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11584074/publications.pdf>

Version: 2024-02-01

35
papers

4,538
citations

471509

17
h-index

477307

29
g-index

35
all docs

35
docs citations

35
times ranked

1585
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 1 | Empirical Performance of Alternative Option Pricing Models. Journal of Finance, 1997, 52, 2003-2049. | 5.1 | 1,459 |
| 2 | Empirical Performance of Alternative Option Pricing Models. Journal of Finance, 1997, 52, 2003. | 5.1 | 972 |
| 3 | Informational Content of Option Volume Prior to Takeovers. The Journal of Business, 2005, 78, 1073-1109. | 2.1 | 344 |
| 4 | Can hedge funds time market liquidity?. Journal of Financial Economics, 2013, 109, 493-516. | 9.0 | 246 |
| 5 | Pricing and hedging long-term options. Journal of Econometrics, 2000, 94, 277-318. | 6.5 | 212 |
| 6 | The information content of option-implied volatility for credit default swap valuation. Journal of Financial Markets, 2010, 13, 321-343. | 1.3 | 198 |
| 7 | The information content of an open limit order book. Journal of Futures Markets, 2009, 29, 16-41. | 1.8 | 195 |
| 8 | Do Call Prices and the Underlying Stock Always Move in the Same Direction?. Review of Financial Studies, 2000, 13, 549-584. | 6.8 | 160 |
| 9 | Does Insider Trading Impair Market Liquidity? Evidence from IPO Lockup Expirations. Journal of Financial and Quantitative Analysis, 2004, 39, 25-46. | 3.5 | 99 |
| 10 | An empirical analysis of the dynamic relationship between mutual fund flow and market return volatility. Journal of Banking and Finance, 2008, 32, 2111-2123. | 2.9 | 89 |
| 11 | Do mutual fund managers time market liquidity?. Journal of Financial Markets, 2013, 16, 279-307. | 1.3 | 64 |
| 12 | Hedge Fund Holdings and Stock Market Efficiency. Review of Asset Pricing Studies, 2018, 8, 77-116. | 2.5 | 64 |
| 13 | Does the Specialist Matter? Differential Execution Costs and Intersecurity Subsidization on the New York Stock Exchange. Journal of Finance, 1997, 52, 1615-1640. | 5.1 | 63 |
| 14 | ORDER PLACEMENT STRATEGIES IN A PURE LIMIT ORDER BOOK MARKET. Journal of Financial Research, 2008, 31, 113-140. | 1.2 | 51 |
| 15 | Hedge Funds and Stock Price Formation. Financial Analysts Journal, 2018, 74, 54-68. | 3.0 | 46 |
| 16 | The Information Content of Option-Implied Volatility for Credit Default Swap Valuation. SSRN Electronic Journal, 2009, , . | 0.4 | 37 |
| 17 | Liquidity risk and institutional ownership. Journal of Financial Markets, 2014, 21, 76-97. | 1.3 | 35 |
| 18 | Liquidity risk in stock returns: An event-study perspective. Journal of Banking and Finance, 2014, 45, 72-83. | 2.9 | 29 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 19 | Pricing Credit Default Swaps with Option-Implied Volatility. <i>Financial Analysts Journal</i> , 2011, 67, 67-76. | 3.0 | 27 |
| 20 | Determinants of S&P 500 index option returns. <i>Review of Derivatives Research</i> , 2007, 10, 1-38. | 0.8 | 21 |
| 21 | What Is the Nature of Hedge Fund Manager Skills? Evidence from the Risk-Arbitrage Strategy. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 929-957. | 3.5 | 21 |
| 22 | Is investor misreaction economically significant? Evidence from short- and long-term S&P 500 index options. <i>Journal of Futures Markets</i> , 2005, 25, 717-752. | 1.8 | 19 |
| 23 | Derivatives do affect mutual fund returns: Evidence from the financial crisis of 1998. <i>Journal of Futures Markets</i> , 2011, 31, 629-658. | 1.8 | 16 |
| 24 | Return Smoothing, Liquidity Costs, and Investor Flows: Evidence from a Separate Account Platform. <i>Management Science</i> , 2017, 63, 2233-2250. | 4.1 | 13 |
| 25 | The Economics of Hedge Fund Startups: Theory and Empirical Evidence. <i>Journal of Finance</i> , 2021, 76, 1427-1469. | 5.1 | 13 |
| 26 | Can Hedge Funds Time Market Liquidity?. <i>SSRN Electronic Journal</i> , 2010, , . | 0.4 | 12 |
| 27 | Option Pricing and Hedging Performance Under Stochastic Volatility and Stochastic Interest Rates. , 2010, , 547-574. | | 7 |
| 28 | Assessing Models of Individual Equity Option Prices. <i>SSRN Electronic Journal</i> , 2012, , . | 0.4 | 7 |
| 29 | Assessing models of individual equity option prices. <i>Review of Quantitative Finance and Accounting</i> , 2021, 57, 1-28. | 1.6 | 7 |
| 30 | Liquidity Risk and Hedge Fund Ownership. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 3 |
| 31 | Hedge Fund Holdings and Stock Market Efficiency. <i>SSRN Electronic Journal</i> , 2014, , . | 0.4 | 3 |
| 32 | Do Hedge Funds Prefer Safe Stocks? Revisiting Hedge Fund Preferences for Stock Characteristics. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 3 |
| 33 | The Role of Hedge Funds in the Security Price Formation Process. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 2 |
| 34 | Hedge Fund Holdings and Stock Market Efficiency. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 1 |
| 35 | Option Pricing and Hedging Performance Under Stochastic Volatility and Stochastic Interest Rates. , 2015, , 2653-2700. | | 0 |