

Charles Cao

List of Publications by Year in descending order

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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	Assessing models of individual equity option prices. Review of Quantitative Finance and Accounting, 2021, 57, 1-28.	1.6	7
2	The Economics of Hedge Fund Startups: Theory and Empirical Evidence. Journal of Finance, 2021, 76, 1427-1469.	5.1	13
3	Hedge Fund Holdings and Stock Market Efficiency. Review of Asset Pricing Studies, 2018, 8, 77-116.	2.5	64
4	Hedge Funds and Stock Price Formation. Financial Analysts Journal, 2018, 74, 54-68.	3.0	46
5	Return Smoothing, Liquidity Costs, and Investor Flows: Evidence from a Separate Account Platform. Management Science, 2017, 63, 2233-2250.	4.1	13
6	What Is the Nature of Hedge Fund Manager Skills? Evidence from the Risk-Arbitrage Strategy. Journal of Financial and Quantitative Analysis, 2016, 51, 929-957.	3.5	21
7	Option Pricing and Hedging Performance Under Stochastic Volatility and Stochastic Interest Rates. , 2015, , 2653-2700.		0
8	Hedge Fund Holdings and Stock Market Efficiency. SSRN Electronic Journal, 2014, , .	0.4	3
9	Liquidity risk in stock returns: An event-study perspective. Journal of Banking and Finance, 2014, 45, 72-83.	2.9	29
10	Liquidity risk and institutional ownership. Journal of Financial Markets, 2014, 21, 76-97.	1.3	35
11	Do mutual fund managers time market liquidity?. Journal of Financial Markets, 2013, 16, 279-307.	1.3	64
12	Can hedge funds time market liquidity?. Journal of Financial Economics, 2013, 109, 493-516.	9.0	246
13	Assessing Models of Individual Equity Option Prices. SSRN Electronic Journal, 2012, , .	0.4	7
14	Pricing Credit Default Swaps with Option-Implied Volatility. Financial Analysts Journal, 2011, 67, 67-76.	3.0	27
15	Derivatives do affect mutual fund returns: Evidence from the financial crisis of 1998. Journal of Futures Markets, 2011, 31, 629-658.	1.8	16
16	Can Hedge Funds Time Market Liquidity?. SSRN Electronic Journal, 2010, , .	0.4	12
17	The information content of option-implied volatility for credit default swap valuation. Journal of Financial Markets, 2010, 13, 321-343.	1.3	198
18	Option Pricing and Hedging Performance Under Stochastic Volatility and Stochastic Interest Rates. , 2010, , 547-574.		7

#	ARTICLE	IF	CITATIONS
19	The Information Content of Option-Implied Volatility for Credit Default Swap Valuation. SSRN Electronic Journal, 2009, , .	0.4	37
20	The information content of an open limit order book. Journal of Futures Markets, 2009, 29, 16-41.	1.8	195
21	ORDER PLACEMENT STRATEGIES IN A PURE LIMIT ORDER BOOK MARKET. Journal of Financial Research, 2008, 31, 113-140.	1.2	51
22	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
23	Determinants of S&P 500 index option returns. Review of Derivatives Research, 2007, 10, 1-38.	0.8	21
24	Is investor misreaction economically significant? Evidence from short- and long-term S&P 500 index options. Journal of Futures Markets, 2005, 25, 717-752.	1.8	19
25	Informational Content of Option Volume Prior to Takeovers. The Journal of Business, 2005, 78, 1073-1109.	2.1	344
26	Does Insider Trading Impair Market Liquidity? Evidence from IPO Lockup Expirations. Journal of Financial and Quantitative Analysis, 2004, 39, 25-46.	3.5	99
27	Pricing and hedging long-term options. Journal of Econometrics, 2000, 94, 277-318.	6.5	212
28	Do Call Prices and the Underlying Stock Always Move in the Same Direction?. Review of Financial Studies, 2000, 13, 549-584.	6.8	160
29	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
30	Empirical Performance of Alternative Option Pricing Models. Journal of Finance, 1997, 52, 2003-2049.	5.1	1,459
31	Empirical Performance of Alternative Option Pricing Models. Journal of Finance, 1997, 52, 2003.	5.1	972
32	Liquidity Risk and Hedge Fund Ownership. SSRN Electronic Journal, 0, , .	0.4	3
33	The Role of Hedge Funds in the Security Price Formation Process. SSRN Electronic Journal, 0, , .	0.4	2
34	Hedge Fund Holdings and Stock Market Efficiency. SSRN Electronic Journal, 0, , .	0.4	1
35	Do Hedge Funds Prefer Safe Stocks? Revisiting Hedge Fund Preferences for Stock Characteristics. SSRN Electronic Journal, 0, , .	0.4	3