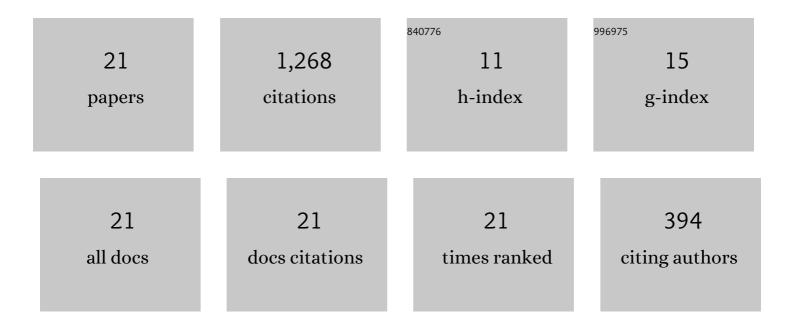
Yong Chen

List of Publications by Year in descending order

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YONG CHEN

| # | Article | IF | CITATIONS |
|----|---|-----|-----------|
| 1 | Short selling efficiency. Journal of Financial Economics, 2022, 145, 387-408. | 9.0 | 16 |
| 2 | Sentiment Trading and Hedge Fund Returns. Journal of Finance, 2021, 76, 2001-2033. | 5.1 | 26 |
| 3 | Sophisticated investors and market efficiency: Evidence from a natural experiment. Journal of Financial Economics, 2020, 138, 316-341. | 9.0 | 87 |
| 4 | Arbitrage Trading: The Long and the Short of It. Review of Financial Studies, 2019, 32, 1608-1646. | 6.8 | 72 |
| 5 | Sophisticated Investors and Market Efficiency: Evidence from a Natural Experiment. SSRN Electronic Journal, 2018, , . | 0.4 | 1 |
| 6 | Micro(structure) before macro? The predictive power of aggregate illiquidity for stock returns and economic activity. Journal of Financial Economics, 2018, 130, 48-73. | 9.0 | 55 |
| 7 | Hedge Funds and Stock Price Formation. Financial Analysts Journal, 2018, 74, 54-68. | 3.0 | 46 |
| 8 | The Behavior of Investor Flows in Corporate Bond Mutual Funds. Management Science, 2017, 63, 1365-1381. | 4.1 | 58 |
| 9 | Hedge Funds: The Good, the Bad, andÂtheÂLucky. Journal of Financial and Quantitative Analysis, 2017, 52, 1081-1109. | 3.5 | 57 |
| 10 | Can hedge funds time market liquidity?. Journal of Financial Economics, 2013, 109, 493-516. | 9.0 | 246 |
| 11 | How Smart is the 'Smart Money'?: Evidence from Corporate Bond Mutual Funds. SSRN Electronic Journal, 2012, , . | 0.4 | 4 |
| 12 | Hedge Funds: The Good, the (Not-So) Bad, and the Ugly. SSRN Electronic Journal, 2012, , . | 0.4 | 4 |
| 13 | Derivatives Use and Risk Taking: Evidence from the Hedge Fund Industry. Journal of Financial and Quantitative Analysis, 2011, 46, 1073-1106. | 3.5 | 102 |
| 14 | Measuring the timing ability and performance of bond mutual fundsâ~†. Journal of Financial Economics, 2010, 98, 72-89. | 9.0 | 172 |
| 15 | Derivatives Use and Risk Taking: Evidence from the Hedge Fund Industry. SSRN Electronic Journal, 2009, , . | 0.4 | 18 |
| 16 | Do Market Timing Hedge Funds Time the Market?. Journal of Financial and Quantitative Analysis, 2007, 42, 827-856. | 3.5 | 255 |
| 17 | The Role of Hedge Funds in the Security Price Formation Process. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 18 | Can Hedge Funds Time Market Liquidity?. SSRN Electronic Journal, 0, , . | 0.4 | 38 |

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| # | Article | IF | CITATIONS |
|----|---|-----|-----------|
| 19 | Micro(Structure) before Macro? Aggregate Liquidity in Equity Markets and Macroeconomic Conditions. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 20 | Sentiment Risk, Sentiment Timing, and Hedge Fund Returns. SSRN Electronic Journal, 0, , . | 0.4 | 8 |
| 21 | Short Selling Efficiency. SSRN Electronic Journal, 0, , . | 0.4 | Ο |