Yong Chen

List of Publications by Year
in descending order

21 papers	1,268 citations	840776 11 h-index	996975 15 g-index
21 all docs	21 docs citations	21 times ranked	394 citing authors

#	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

#	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	0