

# Sanjiv Das

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11851994/publications.pdf>

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7  
papers

1,554  
citations

1478505

6  
h-index

1872680

6  
g-index

7  
all docs

7  
docs citations

7  
times ranked

866  
citing authors

#	ARTICLE	IF	CITATIONS
1	Efficiency with Costly Information: A Reinterpretation of Evidence from Managed Portfolios. Review of Financial Studies, 1993, 6, 1-22.	6.8	756
2	The Firm's Management of Social Interactions. Marketing Letters, 2005, 16, 415-428.	2.9	469
3	Portfolio Optimization with Mental Accounts. Journal of Financial and Quantitative Analysis, 2010, 45, 311-334.	3.5	190
4	Information: A Clinical Study of Investor Discussion and Sentiment. Financial Management, 2005, 34, 103-137.	2.7	94
5	Portfolios for Investors Who Want to Reach Their Goals While Staying on the Mean-Variance Efficient Frontier. Journal of Wealth Management, 2011, 14, 25-31.	0.8	31
6	Are Markets Truly Efficient? Experiments Using Deep Learning Algorithms for Market Movement Prediction. Algorithms, 2018, 11, 138.	2.1	13
7	Intelligent Probabilistic Forecasts of VIX and its Volatility using Machine Learning Methods. , 2022, , .		1