

Melvyn Teo

List of Publications by Year in descending order

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21
papers

1,839
citations

687363

13
h-index

839539

18
g-index

21
all docs

21
docs citations

21
times ranked

692
citing authors

#	ARTICLE	IF	CITATIONS
1	Do hedge funds deliver alpha? A Bayesian and bootstrap analysis†. Journal of Financial Economics, 2007, 84, 229-264.	9.0	495
2	The Geography of Hedge Funds. Review of Financial Studies, 2009, 22, 3531-3561.	6.8	208
3	The liquidity risk of liquid hedge funds. Journal of Financial Economics, 2011, 100, 24-44.	9.0	166
4	Style effects in the cross-section of stock returns. Journal of Financial Economics, 2004, 74, 367-398.	9.0	138
5	Testing market efficiency using statistical arbitrage with applications to momentum and value strategies. Journal of Financial Economics, 2004, 73, 525-565.	9.0	137
6	Institutional Investors, Past Performance, and Dynamic Loss Aversion. Journal of Financial and Quantitative Analysis, 2009, 44, 155-188.	3.5	128
7	Hedge funds, managerial skill, and macroeconomic variables†. Journal of Financial Economics, 2011, 99, 672-692.	9.0	124
8	Style Investing and Institutional Investors. Journal of Financial and Quantitative Analysis, 2008, 43, 883-906.	3.5	122
9	Limited attention, marital events and hedge funds. Journal of Financial Economics, 2016, 122, 607-624.	9.0	76
10	Sensation Seeking and Hedge Funds. Journal of Finance, 2018, 73, 2871-2914.	5.1	62
11	Home-Biased Analysts in Emerging Markets. Journal of Financial and Quantitative Analysis, 2008, 43, 685-716.	3.5	60
12	Responsible Hedge Funds. Review of Finance, 2022, 26, 1585-1633.	6.3	58
13	An improved test for statistical arbitrage. Journal of Financial Markets, 2012, 15, 47-80.	1.3	20
14	Hedge Fund Franchises. Management Science, 2021, 67, 1199-1226.	4.1	11
15	Growing the Asset Management Franchise: Evidence from Hedge Fund Firms. SSRN Electronic Journal, 0, , .	0.4	7
16	Public hedge funds. Journal of Financial Economics, 2019, 131, 44-60.	9.0	7
17	Do Alpha Males Deliver Alpha? Facial Width-to-Height Ratio and Hedge Funds. Journal of Financial and Quantitative Analysis, 2022, 57, 1727-1770.	3.5	7
18	Statistical Arbitrage and Market Efficiency: Enhanced Theory, Robust Tests and Further Applications. SSRN Electronic Journal, 2005, , .	0.4	4

#	ARTICLE	IF	CITATIONS
19	Limited Attention, Marital Events, and Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	4
20	Do Alpha Males Deliver Alpha? Testosterone and Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	4
21	Sensation Seeking, Sports Cars, and Hedge Funds. SSRN Electronic Journal, 2016, , .	0.4	1