

Melvyn Teo

List of Publications by Year in descending order

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Version: 2024-02-01

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

#	ARTICLE	IF	CITATIONS
19	Growing the Asset Management Franchise: Evidence from Hedge Fund Firms. SSRN Electronic Journal, 0, , .	0.4	7
20	Limited Attention, Marital Events, and Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	4
21	Do Alpha Males Deliver Alpha? Testosterone and Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	4