

Stephen J Brown

List of Publications by Year in descending order

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Version: 2024-02-01

91
papers

15,504
citations

117625

34
h-index

91884

69
g-index

102
all docs

102
docs citations

102
times ranked

4088
citing authors

#	ARTICLE	IF	CITATIONS
1	Does Industry Timing Ability of Hedge Funds Predict Their Future Performance, Survival, and Fund Flows?. <i>Journal of Financial and Quantitative Analysis</i> , 2021, 56, 2136-2169.	3.5	7
2	The Contributions of Stephen A. Ross to Financial Economics. <i>Annual Review of Financial Economics</i> , 2021, 13, .	4.7	0
3	Credit Cards: Transactional Convenience or Debtâ€™Trap?. <i>International Review of Finance</i> , 2020, 20, 295-322.	1.9	2
4	The Efficient Market Hypothesis, the<i>Financial Analysts Journal</i>, and the Professional Status of Investment Management. <i>Financial Analysts Journal</i> , 2020, 76, 5-14.	3.0	25
5	Upside potential of hedge funds as a predictor of future performance. <i>Journal of Banking and Finance</i> , 2019, 98, 212-229.	2.9	15
6	Sensation Seeking and Hedge Funds. <i>Journal of Finance</i> , 2018, 73, 2871-2914.	5.1	62
7	Stephen Rossâ€™s Contribution to Ex Post Conditioning and Survival Bias in Empirical Research. <i>Journal of Portfolio Management</i> , 2018, 44, 42-46.	0.6	2
8	Starting on the wrong foot: Seasonality in mutual fund performance. <i>Journal of Banking and Finance</i> , 2017, 82, 133-150.	2.9	9
9	Why Hedge Funds?. <i>Financial Analysts Journal</i> , 2016, 72, 5-7.	3.0	8
10	Macroeconomic risk and hedge fund returns. <i>Journal of Financial Economics</i> , 2014, 114, 1-19.	9.0	244
11	Hedge Fund Involvement in Convertible Securities. <i>Journal of Applied Corporate Finance</i> , 2013, 25, 60-73.	0.8	2
12	Do Hedge Funds Outperform Stocks and Bonds?. <i>Management Science</i> , 2013, 59, 1887-1903.	4.1	85
13	Macroeconomic Risk and Hedge Fund Returns. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	14
14	Convertibles and Hedge Funds as Distributors of Equity Exposure. <i>Review of Financial Studies</i> , 2012, 25, 3077-3112.	6.8	71
15	Diversification in Funds of Hedge Funds: Is It Possible to Overdiversify?. <i>Review of Asset Pricing Studies</i> , 2012, 2, 89-110.	2.5	77
16	Quantitative measures of operational risk: an application to funds management. <i>Accounting and Finance</i> , 2012, 52, 1001-1011.	3.2	10
17	Estimating the cost of capital with basis assets. <i>Journal of Banking and Finance</i> , 2012, 36, 3071-3079.	2.9	2
18	Systematic risk and the cross section of hedge fund returns. <i>Journal of Financial Economics</i> , 2012, 106, 114-131.	9.0	148

#	ARTICLE	IF	CITATIONS
19	Trust and delegation. <i>Journal of Financial Economics</i> , 2012, 103, 221-234.	9.0	110
20	The efficient markets hypothesis: The demise of the demon of chance?. <i>Accounting and Finance</i> , 2011, 51, 79-95.	3.2	20
21	Do hedge funds' exposures to risk factors predict their future returns?. <i>Journal of Financial Economics</i> , 2011, 101, 36-68.	9.0	150
22	Estimating Operational Risk for Hedge Funds: The I%o-Score. <i>Financial Analysts Journal</i> , 2009, 65, 43-53.	3.0	81
23	Hedge Funds in the Aftermath of the Financial Crisis. <i>Financial Markets, Institutions and Instruments</i> , 2009, 18, 155-156.	0.7	7
24	Risk premia in international equity markets revisited. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 295-318.	3.9	12
25	Mandatory Disclosure and Operational Risk: Evidence from Hedge Fund Registration. <i>Journal of Finance</i> , 2008, 63, 2785-2815.	5.1	184
26	Elusive return predictability: Discussion. <i>International Journal of Forecasting</i> , 2008, 24, 19-21.	6.5	14
27	The return to value in Asian stock markets. <i>Emerging Markets Review</i> , 2008, 9, 194-205.	4.4	14
28	Going Negative: <i>What to Do with Negative Book Equity Stocks</i> . <i>Journal of Portfolio Management</i> , 2008, 35, 95-102.	0.6	39
29	Risk Premia in International Equity Markets Revisited. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	1
30	Caught by the Tail: Tail Risk Neutrality and Hedge Fund Returns. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	15
31	Portfolio Concentration and Investment Manager Performance. <i>International Review of Finance</i> , 2005, 5, 149-174.	1.9	88
32	FEES ON FEES IN FUNDS OF FUNDS. , 2005, , 141-160.		2
33	An analysis of the relative performance of Japanese and foreign money management. <i>Pacific-Basin Finance Journal</i> , 2003, 11, 393-412.	3.9	9
34	Hedge Funds with Style. <i>Journal of Portfolio Management</i> , 2003, 29, 101-112.	0.6	213
35	AN ANALYSIS OF THE RELATIVE PERFORMANCE OF JAPANESE AND FOREIGN MONEY MANAGEMENT. <i>International Finance Review</i> , 2003, , 11-33.	0.6	1
36	An Analysis of the Relative Performance of Japanese and Foreign Money Management. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	5

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37	Fees on Fees in Funds of Funds. SSRN Electronic Journal, 2002, , .	0.4	5
38	Investor Sentiment in Japanese and U.S. Daily Mutual Fund Flows. SSRN Electronic Journal, 2002, , .	0.4	17
39	Doubling: Nick Leeson's trading strategy. Pacific-Basin Finance Journal, 2001, 9, 83-99.	3.9	33
40	Hedge funds: Omniscient or just plain wrong. Pacific-Basin Finance Journal, 2001, 9, 301-311.	3.9	3
41	The Japanese Open-End Fund Puzzle. The Journal of Business, 2001, 74, 59-77.	2.1	30
42	Hedge Funds With Style. SSRN Electronic Journal, 2001, , .	0.4	31
43	Careers and Survival: Competition and Risk in the Hedge Fund and CTA Industry. Journal of Finance, 2001, 56, 1869-1886.	5.1	374
44	Hedge Funds and the Asian Currency Crisis. Journal of Portfolio Management, 2000, 26, 95-101.	0.6	91
45	Offshore Hedge Funds: Survival and Performance, 1989-95. The Journal of Business, 1999, 72, 91-117.	2.1	477
46	The Dow Theory: William Peter Hamilton's Track Record Reconsidered. Journal of Finance, 1998, 53, 1311-1333.	5.1	107
47	Conditions for Survival: Changing Risk and the Performance of Hedge Fund Managers and CTAs. SSRN Electronic Journal, 1998, , .	0.4	32
48	Rejoinder: The J-Shape of Performance Persistence Given Survivorship Bias. Review of Economics and Statistics, 1997, 79, 167-170.	4.3	18
49	Offshore Hedge Funds: Survival & Performance 1989-1995. SSRN Electronic Journal, 1997, , .	0.4	0
50	Mutual fund styles. Journal of Financial Economics, 1997, 43, 373-399.	9.0	420
51	Investments: A Visual Approach: Volume 1: Modern Portfolio Theory (text) and CAPM Tutor (software).. Journal of Finance, 1996, 51, 763.	5.1	0
52	Performance Persistence. Journal of Finance, 1995, 50, 679-698.	5.1	665
53	Performance Persistence. Journal of Finance, 1995, 50, 679.	5.1	205
54	Risk premia in Pacific-Basin capital markets. Pacific-Basin Finance Journal, 1993, 1, 235-261.	3.9	47

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55	Nonlinear Systems Estimation: Asset Pricing Model Application. , 1993, , 286-299.		2
56	Survivorship Bias in Performance Studies. Review of Financial Studies, 1992, 5, 553-580.	6.8	846
57	The Number of Factors in Security Returns. Journal of Finance, 1989, 44, 1247-1262.	5.1	101
58	The Number of Factors in Security Returns. Journal of Finance, 1989, 44, 1247.	5.1	67
59	The Empirical Implications of the Cox, Ingersoll, Ross Theory of the Term Structure of Interest Rates. Journal of Finance, 1986, 41, 617-630.	5.1	191
60	Modern Investment Theory.. Journal of Finance, 1986, 41, 989.	5.1	54
61	Limited information as a source of risk. Journal of Portfolio Management, 1986, 12, 66-72.	0.6	100
62	The Empirical Implications of the Cox, Ingersoll, Ross Theory of the Term Structure of Interest Rates. Journal of Finance, 1986, 41, 617.	5.1	77
63	Differential Information and Security Market Equilibrium. Journal of Financial and Quantitative Analysis, 1985, 20, 407.	3.5	682
64	Derived factors in event studies. Journal of Financial Economics, 1985, 14, 491-495.	9.0	67
65	Using daily stock returns. Journal of Financial Economics, 1985, 14, 3-31.	9.0	5,152
66	Benefits of Bank Diversification: The Evidence from Shareholder Returns: Discussion. Journal of Finance, 1984, 39, 893.	5.1	0
67	Differential information and the small firm effect. Journal of Financial Economics, 1984, 13, 283-294.	9.0	428
68	Anomalies in Security Returns and the Specification of the Market Model. Journal of Finance, 1984, 39, 807.	5.1	1
69	Model Selection when There is "Minimal" Prior Information. Econometrica, 1984, 52, 1291.	4.2	43
70	Anomalies in Security Returns and the Specification of the Market Model. Journal of Finance, 1984, 39, 807-815.	5.1	8
71	A New Approach to Testing Asset Pricing Models: The Bilinear Paradigm. Journal of Finance, 1983, 38, 711-743.	5.1	100
72	Estimation Risk and Simple Rules for Optimal Portfolio Selection. Journal of Finance, 1983, 38, 1087-1093.	5.1	37

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73	Estimation Risk and Simple Rules for Optimal Portfolio Selection. Journal of Finance, 1983, 38, 1087.	5.1	9
74	A New Approach to Testing Asset Pricing Models: The Bilinear Paradigm. Journal of Finance, 1983, 38, 711.	5.1	30
75	Measuring security price performance. Journal of Financial Economics, 1980, 8, 205-258.	9.0	2,584
76	The portfolio choice problem: comparison of certainty equivalence and optimal Bayes portfolios. Communications in Statistics Part B: Simulation and Computation, 1978, 7, 321-334.	1.2	35
77	Going Negative: What to do with Negative Book Equity Stocks. SSRN Electronic Journal, 0, , .	0.4	4
78	Hedge Fund Due Diligence: A Source of Alpha in a Hedge Fund Portfolio Strategy. SSRN Electronic Journal, 0, , .	0.4	48
79	Systematic Risk and the Cross-Section of Hedge Fund Returns. SSRN Electronic Journal, 0, , .	0.4	1
80	Do Hedge Funds Outperform Stocks and Bonds?. SSRN Electronic Journal, 0, , .	0.4	4
81	Does Industry Timing Ability of Hedge Funds Predict Their Future Performance, Survival, and Fund Flows?. SSRN Electronic Journal, 0, , .	0.4	0
82	Diversification in Funds of Hedge Funds: Is it Possible to Overdiversify?. SSRN Electronic Journal, 0, , .	0.4	7
83	Trust and Delegation. SSRN Electronic Journal, 0, , .	0.4	22
84	Do Hedge Funds' Exposures to Risk Factors Predict Their Future Returns?. SSRN Electronic Journal, 0, , .	0.4	31
85	Economic Uncertainty and the Cross-Section of Hedge Fund Returns. SSRN Electronic Journal, 0, , .	0.4	1
86	Estimating the Cost of Capital with Basis Assets. SSRN Electronic Journal, 0, , .	0.4	1
87	Quantitative Measures of Operational Risk: An Application to Funds Management. SSRN Electronic Journal, 0, , .	0.4	1
88	Choice Among Alternative Benchmarks: An Asset Pricing Approach. SSRN Electronic Journal, 0, , .	0.4	0
89	Managerial Talent and Hedge Fund Performance. SSRN Electronic Journal, 0, , .	0.4	0
90	Positive Portfolio Factors. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
91	On Tournaments and Seasonality in Mutual Fund Performance. SSRN Electronic Journal, 0, , .	0.4	1