

Si Cheng

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3405642/publications.pdf>

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9
papers

541
citations

1478505
6
h-index

1588992
8
g-index

9
all docs

9
docs citations

9
times ranked

143
citing authors

#	ARTICLE	IF	CITATIONS
1	Sustainable investing with ESG rating uncertainty. <i>Journal of Financial Economics</i> , 2022, 145, 642-664.	9.0	242
2	Time-Varying Liquidity and Momentum Profits. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 1897-1923.	3.5	101
3	Short-Term Reversals: The Effects of Past Returns and Institutional Exits. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 143-173.	3.5	64
4	Scaling up Market Anomalies. <i>Journal of Investing</i> , 2017, 26, 89-105.	0.2	59
5	Machine Learning vs. Economic Restrictions: Evidence from Stock Return Predictability. <i>Management Science</i> , 2023, 69, 2587-2619.	4.1	36
6	Mutual Funds and Mispriced Stocks. <i>Management Science</i> , 2020, 66, 2372-2395.	4.1	20
7	The Unexpected Activeness of Passive Investors: A Worldwide Analysis of ETFs. <i>Review of Asset Pricing Studies</i> , 2019, 9, 296-355.	2.5	10
8	Private Company Valuations by Mutual Funds. <i>Review of Finance</i> , 2023, 27, 693-738.	6.3	9
9	Investor Heterogeneity and Liquidity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0