

# Marno Verbeek

## List of Publications by Year in descending order

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Version: 2024-02-01

72  
papers

3,484  
citations

201674

27  
h-index

182427

51  
g-index

72  
all docs

72  
docs citations

72  
times ranked

1830  
citing authors

#	ARTICLE	IF	CITATIONS
1	Testing for Selectivity Bias in Panel Data Models. <i>International Economic Review</i> , 1992, 33, 681.	1.3	390
2	The Economic Value of Predicting Stock Index Returns and Volatility. <i>Journal of Financial and Quantitative Analysis</i> , 2004, 39, 407-429.	3.5	254
3	Selecting copulas for risk management. <i>Journal of Banking and Finance</i> , 2007, 31, 2405-2423.	2.9	228
4	Survival, Look-Ahead Bias, and Persistence in Hedge Fund Performance. <i>Journal of Financial and Quantitative Analysis</i> , 2005, 40, 493-517.	3.5	214
5	Can cohort data be treated as genuine panel data?. <i>Empirical Economics</i> , 1992, 17, 9-23.	3.0	182
6	Nonresponse in panel data: The impact on estimates of a life cycle consumption function. <i>Journal of Applied Econometrics</i> , 1992, 7, 243-257.	2.3	156
7	Estimating and Interpreting Models With Endogenous Treatment Effects. <i>Journal of Business and Economic Statistics</i> , 1999, 17, 473-478.	2.9	136
8	Two-step estimation of panel data models with censored endogenous variables and selection bias. <i>Journal of Econometrics</i> , 1999, 90, 239-263.	6.5	128
9	Estimating and Interpreting Models with Endogenous Treatment Effects. <i>Journal of Business and Economic Statistics</i> , 1999, 17, 473.	2.9	106
10	Estimating dynamic models from repeated cross-sections. <i>Journal of Econometrics</i> , 2005, 127, 83-102.	6.5	100
11	Pseudo-Panels and Repeated Cross-Sections. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2008, , 369-383.	0.1	99
12	Firms' debt-equity decisions when the static tradeoff theory and the pecking order theory disagree. <i>Journal of Banking and Finance</i> , 2011, 35, 1303-1314.	2.9	93
13	Minimum MSE estimation of a regression model with fixed effects from a series of cross-sections. <i>Journal of Econometrics</i> , 1993, 59, 125-136.	6.5	88
14	Cross-sectional learning and short-run persistence in mutual fund performance. <i>Journal of Banking and Finance</i> , 2007, 31, 973-997.	2.9	88
15	Whose wages do unions raise? A dynamic model of unionism and wage rate determination for young men. <i>Journal of Applied Econometrics</i> , 1998, 13, 163-183.	2.3	77
16	A Portrait of Hedge Fund Investors: Flows, Performance and Smart Money. <i>SSRN Electronic Journal</i> , 0, , .	0.4	74
17	Do countries or industries explain momentum in Europe?. <i>Journal of Empirical Finance</i> , 2004, 11, 461-481.	1.8	67
18	DOES FINANCIAL FLEXIBILITY REDUCE INVESTMENT DISTORTIONS?. <i>Journal of Financial Research</i> , 2012, 35, 243-259.	1.2	67

#	ARTICLE	IF	CITATIONS
19	Better than the original? The relative success of copycat funds. <i>Journal of Banking and Finance</i> , 2013, 37, 3454-3471.	2.9	57
20	Eliminating look-ahead bias in evaluating persistence in mutual fund performance. <i>Journal of Empirical Finance</i> , 2001, 8, 345-373.	1.8	55
21	Information Content When Mutual Funds Deviate from Benchmarks. <i>Management Science</i> , 2014, 60, 2038-2053.	4.1	54
22	The Impact of Financing Surpluses and Large Financing Deficits on Tests of the Pecking Order Theory. <i>Financial Management</i> , 2010, 39, 733-756.	2.7	50
23	Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1996, , 449-490.	0.1	46
24	On the Use of Multifactor Models to Evaluate Mutual Fund Performance. <i>Financial Management</i> , 2009, 38, 75-102.	2.7	44
25	Can Cohort Data be Treated as Genuine Panel Data?. , 1992, , 9-23.		41
26	Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1992, , 262-302.	0.1	41
27	On the estimation of a fixed effects model with selectivity bias. <i>Economics Letters</i> , 1990, 34, 267-270.	1.9	39
28	Short-term residual reversal. <i>Journal of Financial Markets</i> , 2013, 16, 477-504.	1.3	39
29	Fund Liquidation, Self-selection, and Look-ahead Bias in the Hedge Fund Industry*. <i>Review of Finance</i> , 2007, 11, 605-632.	6.3	37
30	Forecast accuracy and economic gains from Bayesian model averaging using time-varying weights. <i>Journal of Forecasting</i> , 2010, 29, 251-269.	2.8	37
31	Portfolio implications of systemic crises. <i>Journal of Banking and Finance</i> , 2006, 30, 2347-2369.	2.9	33
32	Estimating the returns to education for Australian youth via rank-order instrumental variables. <i>Labour Economics</i> , 1999, 6, 491-507.	1.7	29
33	Estimation of time-dependent parameters in linear models using cross-sections, panels, or both. <i>Journal of Econometrics</i> , 1990, 46, 333-346.	6.5	25
34	Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1996, , 280-292.	0.1	25
35	Attrition, Selection Bias and Censored Regressions. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2008, , 385-418.	0.1	23
36	Selecting Copulas for Risk Management. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	22

#	ARTICLE	IF	CITATIONS
37	Front-running of mutual fund fire-sales. <i>Journal of Banking and Finance</i> , 2013, 37, 4931-4942.	2.9	22
38	Cross-Sectional Learning and Short-Run Persistence in Mutual Fund Performance. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	20
39	The efficiency of rotating-panel designs in an analysis-of-variance model. <i>Journal of Econometrics</i> , 1991, 49, 373-399.	6.5	17
40	Estimating Dynamic Models from Repeated Cross-Sections. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	15
41	Evaluating portfolio Value-at-Risk using semi-parametric GARCH models. <i>Quantitative Finance</i> , 2009, 9, 737-745.	1.7	15
42	Real Estate in an ALM Framework: The Case of Fair Value Accounting. <i>Real Estate Economics</i> , 2010, 38, 775-804.	1.7	15
43	Forecast Accuracy and Economic Gains from Bayesian Model Averaging Using Time Varying Weights. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
44	Information Content When Mutual Funds Deviate from Benchmarks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
45	An empirical analysis of intertemporal asset pricing models with transaction costs and habit persistence. <i>Journal of Empirical Finance</i> , 1999, 6, 243-265.	1.8	9
46	Trade Less and Exit Overcrowded Markets: Lessons from International Mutual Funds*. <i>Review of Finance</i> , 2020, 24, 677-731.	6.3	9
47	Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1992, , 303-315.	0.1	9
48	Do Sophisticated Investors Believe in the Law of Small Numbers?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
49	Estimating Short-Run Persistence in Mutual Fund Performance. <i>Review of Economics and Statistics</i> , 2000, 82, 646-655.	4.3	8
50	Predictive Gains from Forecast Combinations Using Time Varying Model Weights. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
51	Going for Gold: An Analysis of Morningstar Analyst Ratings. <i>Management Science</i> , 0, , .	4.1	7
52	Pseudo Panels and Repeated Cross-Sections. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	6
53	Hedge Fund Flows and Performance Streaks: How Investors Weigh Information. <i>Management Science</i> , 2022, 68, 4151-4172.	4.1	6
54	A multivariate nonparametric test for return and volatility timing. <i>Finance Research Letters</i> , 2004, 1, 250-260.	6.7	5

#	ARTICLE	IF	CITATIONS
55	On the Use of Multifactor Models to Evaluate Mutual Fund Performance. SSRN Electronic Journal, 2007, , .	0.4	5
56	Spillover Effects of Marketing in Mutual Fund Families. SSRN Electronic Journal, 2007, , .	0.4	5
57	Portfolio Implications of Systemic Crises. SSRN Electronic Journal, 0, , .	0.4	4
58	The optimal choice of controls and pre-experimental observations. Journal of Econometrics, 1992, 51, 183-189.	6.5	3
59	Can Mutual Fund Investors Distinguish Good from Bad Managers?. International Review of Finance, 2019, 19, 505-540.	1.9	3
60	Crash Risk in the Cross Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	3
61	The Dynamics of Average Mutual Fund Alphas. SSRN Electronic Journal, 2009, , .	0.4	2
62	The Convexity and Concavity of the Flow-Performance Relationship for Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	2
63	Short-Put Exposures in Hedge Fund Returns: Are They Really There?. SSRN Electronic Journal, 0, , .	0.4	2
64	Missing measurements in econometric models with no auxiliary relations. Economics Letters, 1993, 43, 125-128.	1.9	1
65	Alternative transformations to eliminate fixed effects. Econometric Reviews, 1995, 14, 205-211.	1.1	1
66	Style Investing: Evidence from Hedge Fund Investors. SSRN Electronic Journal, 0, , .	0.4	1
67	Front-Running of Mutual Fund Fire-Sales. SSRN Electronic Journal, 2012, , .	0.4	1
68	Style Investing: Investor Sentiment in Aggregate Hedge Fund Flows. SSRN Electronic Journal, 0, , .	0.4	1
69	A Multivariate Nonparametric Test for Return and Volatility Timing. SSRN Electronic Journal, 0, , .	0.4	0
70	Debt Capacity and Firms' Debt-Equity Decisions. SSRN Electronic Journal, 0, , .	0.4	0
71	Crowded Chickens Farm Fewer Eggs: Capacity Constraints in the Hedge Fund Industry Revisited. SSRN Electronic Journal, 0, , .	0.4	0
72	Do Mutual Fund Managers Trade on Stock Intrinsic Values?. SSRN Electronic Journal, 0, , .	0.4	0