

# Marno Verbeek

## List of Publications by Year in descending order

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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	Hedge Fund Flows and Performance Streaks: How Investors Weigh Information. <i>Management Science</i> , 2022, 68, 4151-4172.	4.1	6
2	Trade Less and Exit Overcrowded Markets: Lessons from International Mutual Funds*. <i>Review of Finance</i> , 2020, 24, 677-731.	6.3	9
3	Can Mutual Fund Investors Distinguish Good from Bad Managers?. <i>International Review of Finance</i> , 2019, 19, 505-540.	1.9	3
4	Information Content When Mutual Funds Deviate from Benchmarks. <i>Management Science</i> , 2014, 60, 2038-2053.	4.1	54
5	Better than the original? The relative success of copycat funds. <i>Journal of Banking and Finance</i> , 2013, 37, 3454-3471.	2.9	57
6	Front-running of mutual fund fire-sales. <i>Journal of Banking and Finance</i> , 2013, 37, 4931-4942.	2.9	22
7	Short-term residual reversal. <i>Journal of Financial Markets</i> , 2013, 16, 477-504.	1.3	39
8	DOES FINANCIAL FLEXIBILITY REDUCE INVESTMENT DISTORTIONS?. <i>Journal of Financial Research</i> , 2012, 35, 243-259.	1.2	67
9	Front-Running of Mutual Fund Fire-Sales. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	1
10	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
11	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
12	Real Estate in an ALM Framework: The Case of Fair Value Accounting. <i>Real Estate Economics</i> , 2010, 38, 775-804.	1.7	15
13	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
14	The Dynamics of Average Mutual Fund Alphas. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	2
15	Evaluating portfolio Value-at-Risk using semi-parametric GARCH models. <i>Quantitative Finance</i> , 2009, 9, 737-745.	1.7	15
16	On the Use of Multifactor Models to Evaluate Mutual Fund Performance. <i>Financial Management</i> , 2009, 38, 75-102.	2.7	44
17	Pseudo-Panels and Repeated Cross-Sections. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2008, , 369-383.	0.1	99
18	Attrition, Selection Bias and Censored Regressions. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2008, , 385-418.	0.1	23

#	ARTICLE	IF	CITATIONS
19	Fund Liquidation, Self-selection, and Look-ahead Bias in the Hedge Fund Industry*. Review of Finance, 2007, 11, 605-632.	6.3	37
20	Cross-sectional learning and short-run persistence in mutual fund performance. Journal of Banking and Finance, 2007, 31, 973-997.	2.9	88
21	Selecting copulas for risk management. Journal of Banking and Finance, 2007, 31, 2405-2423.	2.9	228
22	Pseudo Panels and Repeated Cross-Sections. SSRN Electronic Journal, 2007, , .	0.4	6
23	On the Use of Multifactor Models to Evaluate Mutual Fund Performance. SSRN Electronic Journal, 2007, , .	0.4	5
24	Spillover Effects of Marketing in Mutual Fund Families. SSRN Electronic Journal, 2007, , .	0.4	5
25	Portfolio implications of systemic crises. Journal of Banking and Finance, 2006, 30, 2347-2369.	2.9	33
26	Selecting Copulas for Risk Management. SSRN Electronic Journal, 2006, , .	0.4	22
27	Cross-Sectional Learning and Short-Run Persistence in Mutual Fund Performance. SSRN Electronic Journal, 2006, , .	0.4	20
28	Survival, Look-Ahead Bias, and Persistence in Hedge Fund Performance. Journal of Financial and Quantitative Analysis, 2005, 40, 493-517.	3.5	214
29	Estimating dynamic models from repeated cross-sections. Journal of Econometrics, 2005, 127, 83-102.	6.5	100
30	Estimating Dynamic Models from Repeated Cross-Sections. SSRN Electronic Journal, 2004, , .	0.4	15
31	The Economic Value of Predicting Stock Index Returns and Volatility. Journal of Financial and Quantitative Analysis, 2004, 39, 407-429.	3.5	254
32	A multivariate nonparametric test for return and volatility timing. Finance Research Letters, 2004, 1, 250-260.	6.7	5
33	Do countries or industries explain momentum in Europe?. Journal of Empirical Finance, 2004, 11, 461-481.	1.8	67
34	Eliminating look-ahead bias in evaluating persistence in mutual fund performance. Journal of Empirical Finance, 2001, 8, 345-373.	1.8	55
35	Estimating Short-Run Persistence in Mutual Fund Performance. Review of Economics and Statistics, 2000, 82, 646-655.	4.3	8
36	Estimating and Interpreting Models With Endogenous Treatment Effects. Journal of Business and Economic Statistics, 1999, 17, 473-478.	2.9	136

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37	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
38	Estimating the returns to education for Australian youth via rank-order instrumental variables. <i>Labour Economics</i> , 1999, 6, 491-507.	1.7	29
39	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
40	Estimating and Interpreting Models with Endogenous Treatment Effects. <i>Journal of Business and Economic Statistics</i> , 1999, 17, 473.	2.9	106
41	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
42	Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1996, , 280-292.	0.1	25
43	Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1996, , 449-490.	0.1	46
44	Alternative transformations to eliminate fixed effects. <i>Econometric Reviews</i> , 1995, 14, 205-211.	1.1	1
45	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
46	Missing measurements in econometric models with no auxiliary relations. <i>Economics Letters</i> , 1993, 43, 125-128.	1.9	1
47	Testing for Selectivity Bias in Panel Data Models. <i>International Economic Review</i> , 1992, 33, 681.	1.3	390
48	Can cohort data be treated as genuine panel data?. <i>Empirical Economics</i> , 1992, 17, 9-23.	3.0	182
49	The optimal choice of controls and pre-experimental observations. <i>Journal of Econometrics</i> , 1992, 51, 183-189.	6.5	3
50	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
51	Can Cohort Data be Treated as Genuine Panel Data?. , 1992, , 9-23.		41
52	Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1992, , 262-302.	0.1	41
53	Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1992, , 303-315.	0.1	9
54	The efficiency of rotating-panel designs in an analysis-of-variance model. <i>Journal of Econometrics</i> , 1991, 49, 373-399.	6.5	17

#	ARTICLE	IF	CITATIONS
55	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
56	On the estimation of a fixed effects model with selectivity bias. <i>Economics Letters</i> , 1990, 34, 267-270.	1.9	39
57	Predictive Gains from Forecast Combinations Using Time Varying Model Weights. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
58	Style Investing: Evidence from Hedge Fund Investors. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
59	The Convexity and Concavity of the Flow-Performance Relationship for Hedge Funds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
60	Going for Gold: An Analysis of Morningstar Analyst Ratings. <i>Management Science</i> , 0, , .	4.1	7
61	Short-Put Exposures in Hedge Fund Returns: Are They Really There?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
62	Forecast Accuracy and Economic Gains from Bayesian Model Averaging Using Time Varying Weights. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
63	Information Content When Mutual Funds Deviate from Benchmarks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
64	Portfolio Implications of Systemic Crises. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
65	A Portrait of Hedge Fund Investors: Flows, Performance and Smart Money. <i>SSRN Electronic Journal</i> , 0, , .	0.4	74
66	Do Sophisticated Investors Believe in the Law of Small Numbers?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
67	Crash Risk in the Cross Section of Stock Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
68	A Multivariate Nonparametric Test for Return and Volatility Timing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
69	Style Investing: Investor Sentiment in Aggregate Hedge Fund Flows. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
70	Debt Capacity and Firms' Debt-Equity Decisions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
71	Crowded Chickens Farm Fewer Eggs: Capacity Constraints in the Hedge Fund Industry Revisited. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
72	Do Mutual Fund Managers Trade on Stock Intrinsic Values?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0