

Mustafa Onur Caglayan

List of Publications by Year in descending order

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16
papers

996
citations

1307594

7
h-index

1199594

12
g-index

17
all docs

17
docs citations

17
times ranked

301
citing authors

#	ARTICLE	IF	CITATIONS
1	Hedge Fund Performance and Manager Skill. Journal of Futures Markets, 2001, 21, 1003-1028.	1.8	272
2	Macroeconomic risk and hedge fund returns. Journal of Financial Economics, 2014, 114, 1-19.	9.0	244
3	Do hedge funds' exposures to risk factors predict their future returns?. Journal of Financial Economics, 2011, 101, 36-68.	9.0	150
4	Systematic risk and the cross section of hedge fund returns. Journal of Financial Economics, 2012, 106, 114-131.	9.0	148
5	Hedge Fund and Commodity Fund Investments in Bull and Bear Markets. Journal of Portfolio Management, 2001, 27, 97-108.	0.6	114
6	Emerging Market Exposures and the Predictability of Hedge Fund Returns. Financial Management, 2014, 43, 149-180.	2.7	16
7	Upside potential of hedge funds as a predictor of future performance. Journal of Banking and Finance, 2019, 98, 212-229.	2.9	15
8	Global investigation on the country-level idiosyncratic volatility and its determinants. Journal of Empirical Finance, 2020, 55, 143-160.	1.8	13
9	Hedge fund vs. non-hedge fund institutional demand and the book-to-market effect. Journal of Banking and Finance, 2018, 92, 51-66.	2.9	12
10	Development and calibration of a currency trading strategy using global optimization. Journal of Global Optimization, 2013, 56, 353-371.	1.8	4
11	Sell-side analyst recommendation revisions and hedge fund trading before and after regulation fair disclosure. Financial Review, 2021, 56, 563-590.	1.8	4
12	Industry herding by hedge funds. European Journal of Finance, 2021, 27, 1887-1907.	3.1	3
13	Industry Herding by Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	1
14	Hedge Fund vs. Non-Hedge Fund Institutional Demand and the Book-to-Market Effect. SSRN Electronic Journal, 0, , .	0.4	0
15	Does Industry Timing Ability of Hedge Funds Predict Their Future Performance, Survival, and Fund Flows?. SSRN Electronic Journal, 0, , .	0.4	0
16	How Do Investors Trade R&D-intensive Stocks? Evidence from Hedge Funds and Other Institutional Investors. SSRN Electronic Journal, 0, , .	0.4	0