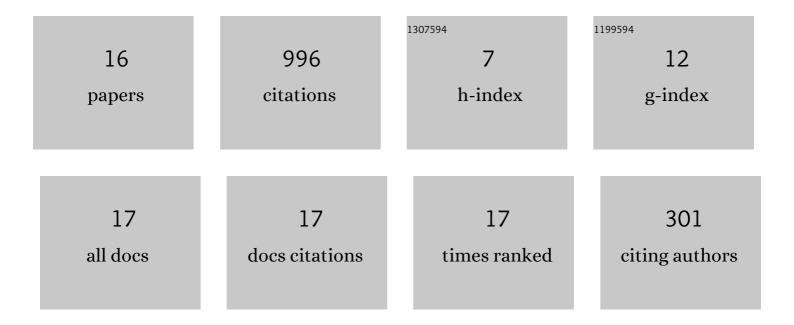
## Mustafa Onur Caglayan

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/6510213/publications.pdf Version: 2024-02-01



| #  | 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<br>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<br>Management, 2001, 27, 97-108.                            | 0.6 | 114       |
| 6  | Emerging Market Exposures and the Predictability of Hedge Fund Returns. Financial Management, 2014,<br>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<br>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<br>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 | Sellâ€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<br>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<br>Investors. SSRN Electronic Journal, 0, , .         | 0.4 | 0         |