

# Mustafa Onur Caglayan

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6510213/publications.pdf>

Version: 2024-02-01

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