

# Vikas Agarwal

## List of Publications by Year in descending order

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Version: 2024-02-01

52  
papers

4,169  
citations

430874

18  
h-index

501196

28  
g-index

52  
all docs

52  
docs citations

52  
times ranked

985  
citing authors

#	ARTICLE	IF	CITATIONS
1	Risks and Portfolio Decisions Involving Hedge Funds. <i>Review of Financial Studies</i> , 2004, 17, 63-98.	6.8	1,048
2	Role of Managerial Incentives and Discretion in Hedge Fund Performance. <i>Journal of Finance</i> , 2009, 64, 2221-2256.	5.1	448
3	Multi-Period Performance Persistence Analysis of Hedge Funds. <i>Journal of Financial and Quantitative Analysis</i> , 2000, 35, 327.	3.5	433
4	Uncovering Hedge Fund Skill from the Portfolio Holdings They Hide. <i>Journal of Finance</i> , 2013, 68, 739-783.	5.1	226
5	On Taking the "Alternative" Route. <i>Journal of Alternative Investments</i> , 2000, 2, 6-23.	0.5	196
6	Do Hedge Funds Manage Their Reported Returns?. <i>Review of Financial Studies</i> , 2011, 24, 3281-3320.	6.8	170
7	Window Dressing in Mutual Funds. <i>Review of Financial Studies</i> , 2014, 27, 3133-3170.	6.8	159
8	Inferring Reporting-Related Biases in Hedge Fund Databases from Hedge Fund Equity Holdings. <i>Management Science</i> , 2013, 59, 1271-1289.	4.1	141
9	Mandatory Portfolio Disclosure, Stock Liquidity, and Mutual Fund Performance. <i>Journal of Finance</i> , 2015, 70, 2733-2776.	5.1	124
10	Hedge Funds for Retail Investors? An Examination of Hedged Mutual Funds. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 273-305.	3.5	118
11	Tail risk in hedge funds: A unique view from portfolio holdings. <i>Journal of Financial Economics</i> , 2017, 125, 610-636.	9.0	117
12	Mutual Fund Transparency and Corporate Myopia. <i>Review of Financial Studies</i> , 2018, 31, 1966-2003.	6.8	100
13	Flows, Performance, and Managerial Incentives in Hedge Funds. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	96
14	Role of Managerial Incentives and Discretion in Hedge Fund Performance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	94
15	Alpha or beta in the eye of the beholder: What drives hedge fund flows?. <i>Journal of Financial Economics</i> , 2018, 127, 417-434.	9.0	94
16	Risk and return in convertible arbitrage: Evidence from the convertible bond market. <i>Journal of Empirical Finance</i> , 2011, 18, 175-194.	1.8	77
17	Volatility of aggregate volatility and hedge fund returns. <i>Journal of Financial Economics</i> , 2017, 125, 491-510.	9.0	76
18	Performance Evaluation of Hedge Funds with Option-Based and Buy-and-Hold Strategies. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	60

#	ARTICLE	IF	CITATIONS
19	The Economics and Finance of Hedge Funds: A Review of the Academic Literature. <i>Foundations and Trends in Finance</i> , 2015, 10, 1-111.	3.3	48
20	Why Do Mutual Funds Hold Lottery Stocks?. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 825-856.	3.5	44
21	Do Higher-Moment Equity Risks Explain Hedge Fund Returns?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	36
22	Inferring Reporting-Related Biases in Hedge Fund Databases from Hedge Fund Equity Holdings. <i>SSRN Electronic Journal</i> , 0, , .	0.4	35
23	Uncovering Hedge Fund Skill from the Portfolio Holdings They Hide. <i>SSRN Electronic Journal</i> , 0, , .	0.4	34
24	Hedge Funds. <i>Foundations and Trends in Finance</i> , 2005, 1, 103-169.	3.3	28
25	Liquidity Transformation and Financial Fragility: Evidence from Funds of Hedge Funds. <i>Journal of Financial and Quantitative Analysis</i> , 2019, 54, 2355-2381.	3.5	23
26	Interfund Lending in Mutual Fund Families: Role in Liquidity Management. <i>Review of Financial Studies</i> , 2019, 32, 4079-4115.	6.8	22
27	Institutional Investment and Intermediation in the Hedge Fund Industry. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
28	Under One Roof: A Study of Simultaneously Managed Hedge Funds and Funds of Hedge Funds. <i>Management Science</i> , 2016, 62, 722-740.	4.1	12
29	Political Uncertainty and Household Stock Market Participation. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 2899-2928.	3.5	11
30	The role of hedge funds as primary lenders. <i>Review of Derivatives Research</i> , 2011, 14, 241-261.	0.8	10
31	Performance Inconsistency in Mutual Funds: An Investigation of Window-Dressing Behavior. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
32	Private Company Valuations by Mutual Funds. <i>Review of Finance</i> , 2023, 27, 693-738.	6.3	9
33	Mandatory Portfolio Disclosure, Stock Liquidity, and Mutual Fund Performance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
34	Are hedge funds' charitable donations strategic?. <i>Journal of Corporate Finance</i> , 2021, 66, 101842.	5.5	8
35	Uncovering Hedge Fund Skill from the Portfolio Holdings They Hide. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
36	Determinants and Implications of Fee Changes in the Hedge Fund Industry. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7

#	ARTICLE	IF	CITATIONS
37	Intertemporal Variation in the Performance of Hedge Funds Employing a Contingent-Claim-Based Benchmark. SSRN Electronic Journal, 0, , .	0.4	7
38	Managerial Multitasking in the Mutual Fund Industry. SSRN Electronic Journal, 0, , .	0.4	4
39	Under One Roof: A Study of Simultaneously Managed Hedge Funds and Funds of Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	3
40	Tail Risk in Hedge Funds: A Unique View from Portfolio Holdings. SSRN Electronic Journal, 2015, , .	0.4	3
41	Why Do Mutual Funds Hold Lottery Stocks?. SSRN Electronic Journal, 0, , .	0.4	3
42	Management compensation and market timing under portfolio constraints. Journal of Economic Dynamics and Control, 2012, 36, 1600-1625.	1.6	2
43	Window Dressing in Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	2
44	Mutual Fund Transparency and Corporate Myopia. SSRN Electronic Journal, 2016, , .	0.4	1
45	Unobserved Performance of Hedge Funds. SSRN Electronic Journal, 2018, , .	0.4	1
46	Interfund Lending in Mutual Fund Families: Role of Internal Capital Markets. SSRN Electronic Journal, 0, , .	0.4	1
47	Guest editorial: Special issue on hedge funds. Review of Derivatives Research, 2011, 14, 115-116.	0.8	0
48	Performance Inconsistency in Mutual Funds: An Investigation of Potential Window-Dressing Behavior. SSRN Electronic Journal, 0, , .	0.4	0
49	Recap of the 25th annual financial economics and accounting conference, November 14â€“15, 2014. Review of Quantitative Finance and Accounting, 2015, 45, 455-461.	1.6	0
50	Management Compensation and Market Timing under Portfolio Constraints. SSRN Electronic Journal, 0, , .	0.4	0
51	Are Hedge Fund Managers Charitable Donations Strategic?. SSRN Electronic Journal, 0, , .	0.4	0
52	Are Hedge Fund Managersâ€™ Charitable Donations Strategic?. SSRN Electronic Journal, 0, , .	0.4	0