

Vikas Agarwal

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6749913/publications.pdf>

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	Private Company Valuations by Mutual Funds. <i>Review of Finance</i> , 2023, 27, 693-738.	6.3	9
2	Why Do Mutual Funds Hold Lottery Stocks?. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 825-856.	3.5	44
3	Political Uncertainty and Household Stock Market Participation. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 2899-2928.	3.5	11
4	Are hedge funds' charitable donations strategic?. <i>Journal of Corporate Finance</i> , 2021, 66, 101842.	5.5	8
5	Interfund Lending in Mutual Fund Families: Role in Liquidity Management. <i>Review of Financial Studies</i> , 2019, 32, 4079-4115.	6.8	22
6	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
7	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
8	Mutual Fund Transparency and Corporate Myopia. <i>Review of Financial Studies</i> , 2018, 31, 1966-2003.	6.8	100
9	Unobserved Performance of Hedge Funds. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
10	Volatility of aggregate volatility and hedge fund returns. <i>Journal of Financial Economics</i> , 2017, 125, 491-510.	9.0	76
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>SSRN Electronic Journal</i> , 2016, , .	0.4	1
13	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
14	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
15	Mandatory Portfolio Disclosure, Stock Liquidity, and Mutual Fund Performance. <i>Journal of Finance</i> , 2015, 70, 2733-2776.	5.1	124
16	Tail Risk in Hedge Funds: A Unique View from Portfolio Holdings. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	3
17	Recap of the 25th annual financial economics and accounting conference, November 14-15, 2014. <i>Review of Quantitative Finance and Accounting</i> , 2015, 45, 455-461.	1.6	0
18	Window Dressing in Mutual Funds. <i>Review of Financial Studies</i> , 2014, 27, 3133-3170.	6.8	159

#	ARTICLE	IF	CITATIONS
19	Uncovering Hedge Fund Skill from the Portfolio Holdings They Hide. <i>Journal of Finance</i> , 2013, 68, 739-783.	5.1	226
20	Inferring Reporting-Related Biases in Hedge Fund Databases from Hedge Fund Equity Holdings. <i>Management Science</i> , 2013, 59, 1271-1289.	4.1	141
21	Management compensation and market timing under portfolio constraints. <i>Journal of Economic Dynamics and Control</i> , 2012, 36, 1600-1625.	1.6	2
22	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
23	Guest editorial: Special issue on hedge funds. <i>Review of Derivatives Research</i> , 2011, 14, 115-116.	0.8	0
24	The role of hedge funds as primary lenders. <i>Review of Derivatives Research</i> , 2011, 14, 241-261.	0.8	10
25	Do Hedge Funds Manage Their Reported Returns?. <i>Review of Financial Studies</i> , 2011, 24, 3281-3320.	6.8	170
26	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
27	Role of Managerial Incentives and Discretion in Hedge Fund Performance. <i>Journal of Finance</i> , 2009, 64, 2221-2256.	5.1	448
28	Hedge Funds. <i>Foundations and Trends in Finance</i> , 2005, 1, 103-169.	3.3	28
29	Risks and Portfolio Decisions Involving Hedge Funds. <i>Review of Financial Studies</i> , 2004, 17, 63-98.	6.8	1,048
30	Flows, Performance, and Managerial Incentives in Hedge Funds. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	96
31	On Taking the "Alternative" Route. <i>Journal of Alternative Investments</i> , 2000, 2, 6-23.	0.5	196
32	Multi-Period Performance Persistence Analysis of Hedge Funds. <i>Journal of Financial and Quantitative Analysis</i> , 2000, 35, 327.	3.5	433
33	Performance Evaluation of Hedge Funds with Option-Based and Buy-and-Hold Strategies. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	60
34	Role of Managerial Incentives and Discretion in Hedge Fund Performance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	94
35	Managerial Multitasking in the Mutual Fund Industry. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
36	Performance Inconsistency in Mutual Funds: An Investigation of Window-Dressing Behavior. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9

#	ARTICLE	IF	CITATIONS
37	Performance Inconsistency in Mutual Funds: An Investigation of Potential Window-Dressing Behavior. SSRN Electronic Journal, 0, , .	0.4	0
38	Mandatory Portfolio Disclosure, Stock Liquidity, and Mutual Fund Performance. SSRN Electronic Journal, 0, , .	0.4	8
39	Under One Roof: A Study of Simultaneously Managed Hedge Funds and Funds of Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	3
40	Why Do Mutual Funds Hold Lottery Stocks?. SSRN Electronic Journal, 0, , .	0.4	3
41	Do Higher-Moment Equity Risks Explain Hedge Fund Returns?. SSRN Electronic Journal, 0, , .	0.4	36
42	Uncovering Hedge Fund Skill from the Portfolio Holdings They Hide. SSRN Electronic Journal, 0, , .	0.4	7
43	Inferring Reporting-Related Biases in Hedge Fund Databases from Hedge Fund Equity Holdings. SSRN Electronic Journal, 0, , .	0.4	35
44	Uncovering Hedge Fund Skill from the Portfolio Holdings They Hide. SSRN Electronic Journal, 0, , .	0.4	34
45	Determinants and Implications of Fee Changes in the Hedge Fund Industry. SSRN Electronic Journal, 0, , .	0.4	7
46	Window Dressing in Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	2
47	Institutional Investment and Intermediation in the Hedge Fund Industry. SSRN Electronic Journal, 0, , .	0.4	14
48	Intertemporal Variation in the Performance of Hedge Funds Employing a Contingent-Claim-Based Benchmark. SSRN Electronic Journal, 0, , .	0.4	7
49	Management Compensation and Market Timing under Portfolio Constraints. SSRN Electronic Journal, 0, , .	0.4	0
50	Interfund Lending in Mutual Fund Families: Role of Internal Capital Markets. SSRN Electronic Journal, 0, , .	0.4	1
51	Are Hedge Fund Managers Charitable Donations Strategic?. SSRN Electronic Journal, 0, , .	0.4	0
52	Are Hedge Fund Managers Charitable Donations Strategic?. SSRN Electronic Journal, 0, , .	0.4	0