Mila Getmansky

List of Publications by Year
in descending order

17 papers	3,516 citations	1162889 8 h-index	1372474 10 g-index
20 all docs	20 docs citations	20 times ranked	1509 citing authors

#	Article	IF	Citations
1	Econometric measures of connectedness and systemic risk in the finance and insurance sectors. Journal of Financial Economics, 2012, 104, 535-559.	4.6	1,737
2	An econometric model of serial correlation and illiquidity in hedge fund returns. Journal of Financial Economics, 2004, 74, 529-609.	4.6	885
3	Convertible Bond Arbitrageurs as Suppliers of Capital. Review of Financial Studies, 2010, 23, 2492-2522.	3.7	93
4	Econometric Measures of Connectedness and Systemic Risk in the Finance and Insurance Sectors. SSRN Electronic Journal, 0, , .	0.4	69
5	Dynamic risk exposures in hedge funds. Computational Statistics and Data Analysis, 2012, 56, 3517-3532.	0.7	65
6	On a New Approach for Analyzing and Managing Macrofinancial Risks (corrected). Financial Analysts Journal, 2013, 69, 22-33.	1.2	54
7	The Life Cycle of Hedge Funds: Fund Flows, Size, Competition, and Performance. Quarterly Journal of Finance, 2012, 02, 1250003.	0.4	51
8	SIFTING THROUGH THE WRECKAGE: LESSONS FROM RECENT HEDGE-FUND LIQUIDATIONS. , 2005, , 7-47.		49
9	Hedge Funds: A Dynamic Industry in Transition. Annual Review of Financial Economics, 2015, 7, 483-577.	2.5	47
10	Share Restrictions and Investor Flows in the Hedge Fund Industry. SSRN Electronic Journal, 0, , .	0.4	39
11	Crises and Hedge Fund Risk. SSRN Electronic Journal, 0, , .	0.4	38
12	Interconnectedness in the CDS Market. Financial Analysts Journal, 2016, 72, 62-82.	1.2	24
13	Sovereign, Bank and Insurance Credit Spreads: Connectedness and System Networks. SSRN Electronic Journal, 0, , .	0.4	18
14	Non-Parametric Analysis of Hedge Fund Returns: <i>New Insights from High Frequency Data</i>. Journal of Alternative Investments, 2009, 12, 21-38.	0.3	8
15	Hedge Fund Liquidity Management. SSRN Electronic Journal, 0, , .	0.4	5
16	Non-Parametric Analysis of Hedge Fund Returns: New Insights from High Frequency Data. SSRN Electronic Journal, 2009, , .	0.4	2
17	Interconnectedness in the CDS Market. SSRN Electronic Journal, 0, , .	0.4	0