

Mila Getmansky

List of Publications by Year in descending order

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Version: 2024-02-01

17
papers

3,516
citations

1163117

8
h-index

1372567

10
g-index

20
all docs

20
docs citations

20
times ranked

1509
citing authors

#	ARTICLE	IF	CITATIONS
1	Interconnectedness in the CDS Market. Financial Analysts Journal, 2016, 72, 62-82.	3.0	24
2	Hedge Funds: A Dynamic Industry in Transition. Annual Review of Financial Economics, 2015, 7, 483-577.	4.7	47
3	On a New Approach for Analyzing and Managing Macrofinancial Risks (corrected). Financial Analysts Journal, 2013, 69, 22-33.	3.0	54
4	The Life Cycle of Hedge Funds: Fund Flows, Size, Competition, and Performance. Quarterly Journal of Finance, 2012, 02, 1250003.	0.7	51
5	Dynamic risk exposures in hedge funds. Computational Statistics and Data Analysis, 2012, 56, 3517-3532.	1.2	65
6	Econometric measures of connectedness and systemic risk in the finance and insurance sectors. Journal of Financial Economics, 2012, 104, 535-559.	9.0	1,737
7	Convertible Bond Arbitrageurs as Suppliers of Capital. Review of Financial Studies, 2010, 23, 2492-2522.	6.8	93
8	Non-Parametric Analysis of Hedge Fund Returns: New Insights from High Frequency Data. SSRN Electronic Journal, 2009, , .	0.4	2
9	Non-Parametric Analysis of Hedge Fund Returns: <i>New Insights from High Frequency Data</i> . Journal of Alternative Investments, 2009, 12, 21-38.	0.5	8
10	SIFTING THROUGH THE WRECKAGE: LESSONS FROM RECENT HEDGE-FUND LIQUIDATIONS. , 2005, , 7-47.		49
11	An econometric model of serial correlation and illiquidity in hedge fund returns. Journal of Financial Economics, 2004, 74, 529-609.	9.0	885
12	Econometric Measures of Connectedness and Systemic Risk in the Finance and Insurance Sectors. SSRN Electronic Journal, 0, , .	0.4	69
13	Sovereign, Bank and Insurance Credit Spreads: Connectedness and System Networks. SSRN Electronic Journal, 0, , .	0.4	18
14	Interconnectedness in the CDS Market. SSRN Electronic Journal, 0, , .	0.4	0
15	Crises and Hedge Fund Risk. SSRN Electronic Journal, 0, , .	0.4	38
16	Hedge Fund Liquidity Management. SSRN Electronic Journal, 0, , .	0.4	5
17	Share Restrictions and Investor Flows in the Hedge Fund Industry. SSRN Electronic Journal, 0, , .	0.4	39