

Doron Avramov

List of Publications by Year in descending order

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42
papers

3,857
citations

430442

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395343

33
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42
all docs

42
docs citations

42
times ranked

1358
citing authors

#	ARTICLE	IF	CITATIONS
1	Machine Learning vs. Economic Restrictions: Evidence from Stock Return Predictability. <i>Management Science</i> , 2023, 69, 2587-2619.	2.4	36
2	The Distress Anomaly is Deeper than You Think: Evidence from Stocks and Bonds. <i>Review of Finance</i> , 2022, 26, 355-405.	3.2	9
3	Postfundamentals Price Drift in Capital Markets: A Regression Regularization Perspective. <i>Management Science</i> , 2022, 68, 7658-7681.	2.4	9
4	Moving average distance as a predictor of equity returns. <i>Review of Financial Economics</i> , 2021, 39, 127-145.	0.6	15
5	Mutual Funds and Mispriced Stocks. <i>Management Science</i> , 2020, 66, 2372-2395.	2.4	20
6	Are Stocks Riskier over the Long Run? Taking Cues from Economic Theory. <i>Review of Financial Studies</i> , 2018, 31, 556-594.	3.7	30
7	Talking Numbers: Technical versus fundamental investment recommendations. <i>Journal of Banking and Finance</i> , 2018, 92, 100-114.	1.4	14
8	Cross-sectional factor dynamics and momentum returns. <i>Journal of Financial Markets</i> , 2017, 32, 69-96.	0.7	3
9	Scaling up Market Anomalies. <i>Journal of Investing</i> , 2017, 26, 89-105.	0.1	59
10	Bonds, Stocks, and Sources of Mispricing. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	3
11	Time-Varying Liquidity and Momentum Profits. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 1897-1923.	2.0	101
12	Anomalies and financial distress. <i>Journal of Financial Economics</i> , 2013, 108, 139-159.	4.6	253
13	Hedge Fund Return Predictability Under the Magnifying Glass. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1057-1083.	2.0	56
14	The World Price of Credit Risk. <i>Review of Asset Pricing Studies</i> , 2012, 2, 112-152.	1.5	33
15	Hedge Fund Return Predictability Under the Magnifying Glass. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	6
16	Hedge funds, managerial skill, and macroeconomic variables†. <i>Journal of Financial Economics</i> , 2011, 99, 672-692.	4.6	124
17	Anomalies and Financial Distress. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	7
18	Bayesian Portfolio Analysis. <i>Annual Review of Financial Economics</i> , 2010, 2, 25-47.	2.5	107

#	ARTICLE	IF	CITATIONS
19	Credit Ratings and the Cross-Section of Stock Returns. SSRN Electronic Journal, 2009, , .	0.4	27
20	Dispersion in analystsâ€™ earnings forecasts and credit rating. Journal of Financial Economics, 2009, 91, 83-101.	4.6	147
21	Credit ratings and the cross-section of stock returns. Journal of Financial Markets, 2009, 12, 469-499.	0.7	176
22	Momentum and Credit Rating. Journal of Finance, 2007, 62, 2503-2520.	3.2	307
23	Asset Pricing Models and Financial Market Anomalies. Review of Financial Studies, 2006, 19, 1001-1040.	3.7	442
24	An Exact Bayes Test of Asset Pricing Models with Application to International Markets*. The Journal of Business, 2006, 79, 293-324.	2.1	26
25	Liquidity and Autocorrelations in Individual Stock Returns. Journal of Finance, 2006, 61, 2365-2394.	3.2	359
26	Investing in mutual funds when returns are predictableâ†. Journal of Financial Economics, 2006, 81, 339-377.	4.6	272
27	Predicting stock returnsâ†. Journal of Financial Economics, 2006, 82, 387-415.	4.6	124
28	The Impact of Trades on Daily Volatility. Review of Financial Studies, 2006, 19, 1241-1277.	3.7	215
29	Stock Return Predictability and Asset Pricing Models. Review of Financial Studies, 2004, 17, 699-738.	3.7	134
30	Asset Pricing Models and Financial Market Anomalies. SSRN Electronic Journal, 2003, , .	0.4	48
31	Predicting Stock Returns. SSRN Electronic Journal, 2003, , .	0.4	17
32	Stock return predictability and model uncertainty. Journal of Financial Economics, 2002, 64, 423-458.	4.6	542
33	Stock Return Predictability and Asset Pricing Models. SSRN Electronic Journal, 2001, , .	0.4	19
34	On the Riskiness of Stocks Over the Long Run: Asset-Pricing Perspectives. SSRN Electronic Journal, 0, , .	0.4	1
35	Cross-Sectional Factor Dynamics and Momentum Returns. SSRN Electronic Journal, 0, , .	0.4	0
36	Mispriced Stocks and Mutual Fund Performance. SSRN Electronic Journal, 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
37	Momentum, Information Uncertainty, and Leverage - An Explanation Based on Recursive Preferences. SSRN Electronic Journal, 0, , .	0.4	14
38	Cross-Sectional Asset Pricing Puzzles: A Long-Run Perspective. SSRN Electronic Journal, 0, , .	0.4	18
39	Anomalies and Financial Distress. SSRN Electronic Journal, 0, , .	0.4	23
40	Characteristic Scaled Betas. SSRN Electronic Journal, 0, , .	0.4	11
41	Investing in Mutual Funds when Returns are Predictable. SSRN Electronic Journal, 0, , .	0.4	44
42	Credit Rating and the Cross-Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	4