

# Stephen J Brown

## List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

81  
papers

10,569  
citations

31  
h-index

102  
g-index

102  
ext. papers

13,046  
ext. citations

3.2  
avg. IF

6.12  
L-index

#	Paper	IF	Citations
81	Using daily stock returns. <i>Journal of Financial Economics</i> , <b>1985</b> , 14, 3-31	6.6	3772
80	Measuring security price performance. <i>Journal of Financial Economics</i> , <b>1980</b> , 8, 205-258	6.6	1833
79	Survivorship Bias in Performance Studies. <i>Review of Financial Studies</i> , <b>1992</b> , 5, 553-580	7	579
78	Differential Information and Security Market Equilibrium. <i>Journal of Financial and Quantitative Analysis</i> , <b>1985</b> , 20, 407	2.7	478
77	Performance Persistence. <i>Journal of Finance</i> , <b>1995</b> , 50, 679-698	6.4	447
76	Offshore Hedge Funds: Survival and Performance, 1989-95. <i>The Journal of Business</i> , <b>1999</b> , 72, 91-117		362
75	Differential information and the small firm effect. <i>Journal of Financial Economics</i> , <b>1984</b> , 13, 283-294	6.6	306
74	Mutual fund styles. <i>Journal of Financial Economics</i> , <b>1997</b> , 43, 373-399	6.6	260
73	Careers and Survival: Competition and Risk in the Hedge Fund and CTA Industry. <i>Journal of Finance</i> , <b>2001</b> , 56, 1869-1886	6.4	241
72	Survival. <i>Journal of Finance</i> , <b>1995</b> , 50, 853-873	6.4	200
71	Performance Persistence <b>1995</b> , 50, 679		152
70	Hedge Funds with Style. <i>Journal of Portfolio Management</i> , <b>2003</b> , 29, 101-112	1.6	122
69	Macroeconomic risk and hedge fund returns. <i>Journal of Financial Economics</i> , <b>2014</b> , 114, 1-19	6.6	116
68	Mandatory Disclosure and Operational Risk: Evidence from Hedge Fund Registration. <i>Journal of Finance</i> , <b>2008</b> , 63, 2785-2815	6.4	109
67	The Empirical Implications of the Cox, Ingersoll, Ross Theory of the Term Structure of Interest Rates. <i>Journal of Finance</i> , <b>1986</b> , 41, 617-630	6.4	96
66	Do hedge funds' exposures to risk factors predict their future returns?. <i>Journal of Financial Economics</i> , <b>2011</b> , 101, 36-68	6.6	88
65	Systematic risk and the cross section of hedge fund returns. <i>Journal of Financial Economics</i> , <b>2012</b> , 106, 114-131	6.6	87

64	Limited information as a source of risk. <i>Journal of Portfolio Management</i> , <b>1986</b> , 12, 66-72	1.6	78
63	Survival <b>1995</b> , 50, 853		72
62	The Dow Theory: William Peter Hamilton's Track Record Reconsidered. <i>Journal of Finance</i> , <b>1998</b> , 53, 1311-1333	6.4	70
61	Trust and delegation. <i>Journal of Financial Economics</i> , <b>2012</b> , 103, 221-234	6.6	69
60	The Empirical Implications of the Cox, Ingersoll, Ross Theory of the Term Structure of Interest Rates <b>1986</b> , 41, 617		69
59	The Number of Factors in Security Returns. <i>Journal of Finance</i> , <b>1989</b> , 44, 1247-1262	6.4	67
58	Hedge Funds and the Asian Currency Crisis. <i>Journal of Portfolio Management</i> , <b>2000</b> , 26, 95-101	1.6	66
57	A New Approach to Testing Asset Pricing Models: The Bilinear Paradigm. <i>Journal of Finance</i> , <b>1983</b> , 38, 711-743	6.4	60
56	Diversification in Funds of Hedge Funds: Is It Possible to Overdiversify?. <i>Review of Asset Pricing Studies</i> , <b>2012</b> , 2, 89-110	10.4	54
55	Derived factors in event studies. <i>Journal of Financial Economics</i> , <b>1985</b> , 14, 491-495	6.6	49
54	Portfolio Concentration and Investment Manager Performance*. <i>International Review of Finance</i> , <b>2005</b> , 5, 149-174	1	45
53	Do Hedge Funds Outperform Stocks and Bonds?. <i>Management Science</i> , <b>2013</b> , 59, 1887-1903	3.9	44
52	Estimating Operational Risk for Hedge Funds: The EScore. <i>Financial Analysts Journal</i> , <b>2009</b> , 65, 43-53	1.5	44
51	Convertibles and Hedge Funds as Distributors of Equity Exposure. <i>Review of Financial Studies</i> , <b>2012</b> , 25, 3077-3112	7	43
50	Risk premia in Pacific-Basin capital markets. <i>Pacific-Basin Finance Journal</i> , <b>1993</b> , 1, 235-261	2.4	31
49	A New Approach to Testing Asset Pricing Models: The Bilinear Paradigm <b>1983</b> , 38, 711		30
48	Investor Sentiment in Japanese and U.S. Daily Mutual Fund Flows <b>2003</b> ,		29
47	Hedge Funds With Style <b>2001</b> ,		29

46	Model Selection when There is "Minimal" Prior Information. <i>Econometrica</i> , <b>1984</b> , 52, 1291	4.9	29
45	The portfolio choice problem: comparison of certainty equivalence and optimal Bayes portfolios. <i>Communications in Statistics Part B: Simulation and Computation</i> , <b>1978</b> , 7, 321-334	0.6	28
44	Sensation Seeking and Hedge Funds. <i>Journal of Finance</i> , <b>2018</b> , 73, 2871-2914	6.4	25
43	Going Negative: What to Do with Negative Book Equity Stocks. <i>Journal of Portfolio Management</i> , <b>2008</b> , 35, 95-102	1.6	24
42	The Number of Factors in Security Returns <b>1989</b> , 44, 1247		24
41	The Japanese Open-End Fund Puzzle. <i>The Journal of Business</i> , <b>2001</b> , 74, 59-77		23
40	Estimation Risk and Simple Rules for Optimal Portfolio Selection. <i>Journal of Finance</i> , <b>1983</b> , 38, 1087-1093	3.4	23
39	Doubling: Nick Leeson's trading strategy. <i>Pacific-Basin Finance Journal</i> , <b>2001</b> , 9, 83-99	2.4	18
38	The efficient markets hypothesis: The demise of the demon of chance?. <i>Accounting and Finance</i> , <b>2011</b> , 51, 79-95	1.9	16
37	Rejoinder: The J-Shape of Performance Persistence Given Survivorship Bias. <i>Review of Economics and Statistics</i> , <b>1997</b> , 79, 167-170	3.7	16
36	The Efficient Market Hypothesis, the Financial Analysts Journal, and the Professional Status of Investment Management. <i>Financial Analysts Journal</i> , <b>2020</b> , 76, 5-14	1.5	13
35	The return to value in Asian stock markets. <i>Emerging Markets Review</i> , <b>2008</b> , 9, 194-205	3.1	13
34	Elusive return predictability: Discussion. <i>International Journal of Forecasting</i> , <b>2008</b> , 24, 19-21	5.3	11
33	Risk premia in international equity markets revisited. <i>Pacific-Basin Finance Journal</i> , <b>2009</b> , 17, 295-318	2.4	10
32	Estimation Risk and Simple Rules for Optimal Portfolio Selection <b>1983</b> , 38, 1087		9
31	Quantitative measures of operational risk: an application to funds management. <i>Accounting and Finance</i> , <b>2012</b> , 52, 1001-1011	1.9	8
30	Hedge Fund Due Diligence: A Source of Alpha in a Hedge Fund Portfolio Strategy. <i>SSRN Electronic Journal</i> , <b>2008</b> ,	1	8
29	Caught by the Tail: Tail Risk Neutrality and Hedge Fund Returns. <i>SSRN Electronic Journal</i> , <b>2006</b> ,	1	8

28	Starting on the wrong foot: Seasonality in mutual fund performance. <i>Journal of Banking and Finance</i> , <b>2017</b> , 82, 133-150	2.6	7
27	An analysis of the relative performance of Japanese and foreign money management. <i>Pacific-Basin Finance Journal</i> , <b>2003</b> , 11, 393-412	2.4	7
26	Positive Portfolio Factors <b>1998</b> ,		7
25	Investor Sentiment in Japanese and U.S. Daily Mutual Fund Flows. <i>SSRN Electronic Journal</i> , <b>2002</b> ,	1	6
24	Fees on Fees in Funds of Funds. <i>SSRN Electronic Journal</i> , <b>2002</b> ,	1	5
23	Conditions for Survival: Changing Risk and the Performance of Hedge Fund Managers and CTAs. <i>SSRN Electronic Journal</i> , <b>1998</b> ,	1	4
22	Anomalies in Security Returns and the Specification of the Market Model. <i>Journal of Finance</i> , <b>1984</b> , 39, 807-815	6.4	4
21	Upside potential of hedge funds as a predictor of future performance. <i>Journal of Banking and Finance</i> , <b>2019</b> , 98, 212-229	2.6	4
20	Why Hedge Funds?. <i>Financial Analysts Journal</i> , <b>2016</b> , 72, 5-7	1.5	3
19	Hedge Fund Involvement in Convertible Securities <b>2013</b> , 25, 60-73		2
18	Hedge Funds in the Aftermath of the Financial Crisis. <i>Financial Markets, Institutions and Instruments</i> , <b>2009</b> , 18, 155-156	1.7	2
17	Diversification in Funds of Hedge Funds: Is it Possible to Overdiversify?. <i>SSRN Electronic Journal</i> ,	1	2
16	Hedge Funds in the Aftermath of the Financial Crisis 157-177		2
15	Systematic Risk and the Cross-Section of Hedge Fund Returns. <i>SSRN Electronic Journal</i> , <b>2011</b> ,	1	1
14	Hedge Funds, Mutual Funds, and ETFs <b>2011</b> , 351-366		1
13	Going Negative: What to do with Negative Book Equity Stocks. <i>SSRN Electronic Journal</i> , <b>2008</b> ,	1	1
12	Hedge funds: Omniscient or just plain wrong. <i>Pacific-Basin Finance Journal</i> , <b>2001</b> , 9, 301-311	2.4	1
11	Anomalies in Security Returns and the Specification of the Market Model. <i>Journal of Finance</i> , <b>1984</b> , 39, 807	6.4	1

10	Do Hedge Funds' Exposures to Risk Factors Predict Their Future Returns?. <i>SSRN Electronic Journal</i> ,	1	1
9	Economic Uncertainty and the Cross-Section of Hedge Fund Returns. <i>SSRN Electronic Journal</i> ,	1	1
8	FEES ON FEES IN FUNDS OF FUNDS <b>2005</b> , 141-160		1
7	Nonlinear Systems Estimation: Asset Pricing Model Application <b>1993</b> , 286-299		1
6	On Tournaments and Seasonality in Mutual Fund Performance. <i>SSRN Electronic Journal</i> ,	1	1
5	Does Industry Timing Ability of Hedge Funds Predict Their Future Performance, Survival, and Fund Flows?. <i>Journal of Financial and Quantitative Analysis</i> , <b>2020</b> , 1-34	2.7	1
4	Estimating the cost of capital with basis assets. <i>Journal of Banking and Finance</i> , <b>2012</b> , 36, 3071-3079	2.6	0
3	AN ANALYSIS OF THE RELATIVE PERFORMANCE OF JAPANESE AND FOREIGN MONEY MANAGEMENT. <i>International Finance Review</i> , <b>2003</b> , 11-33	0.4	0
2	Credit Cards: Transactional Convenience or Debt-Trap?. <i>International Review of Finance</i> , <b>2020</b> , 20, 295-322		0
1	Stephen Ross's Contribution to Ex Post Conditioning and Survival Bias in Empirical Research. <i>Journal of Portfolio Management</i> , <b>2018</b> , 44, 42-46	1.6	