

# Marno Verbeek

## 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.

61  
papers

2,337  
citations

25  
h-index

48  
g-index

72  
ext. papers

2,863  
ext. citations

1.9  
avg, IF

5.02  
L-index

#	Paper	IF	Citations
61	Testing for Selectivity Bias in Panel Data Models. <i>International Economic Review</i> , <b>1992</b> , 33, 681	1.2	292
60	The Economic Value of Predicting Stock Index Returns and Volatility. <i>Journal of Financial and Quantitative Analysis</i> , <b>2004</b> , 39, 407-429	2.7	186
59	Selecting copulas for risk management. <i>Journal of Banking and Finance</i> , <b>2007</b> , 31, 2405-2423	2.6	172
58	Can cohort data be treated as genuine panel data?. <i>Empirical Economics</i> , <b>1992</b> , 17, 9-23	1.2	156
57	Survival, Look-Ahead Bias, and Persistence in Hedge Fund Performance. <i>Journal of Financial and Quantitative Analysis</i> , <b>2005</b> , 40, 493-517	2.7	146
56	Nonresponse in panel data: The impact on estimates of a life cycle consumption function. <i>Journal of Applied Econometrics</i> , <b>1992</b> , 7, 243-257	2.2	120
55	Estimating and Interpreting Models With Endogenous Treatment Effects. <i>Journal of Business and Economic Statistics</i> , <b>1999</b> , 17, 473-478	3.8	108
54	Estimating and Interpreting Models with Endogenous Treatment Effects. <i>Journal of Business and Economic Statistics</i> , <b>1999</b> , 17, 473	3.8	93
53	Two-step estimation of panel data models with censored endogenous variables and selection bias. <i>Journal of Econometrics</i> , <b>1999</b> , 90, 239-263	2.6	91
52	Estimating dynamic models from repeated cross-sections. <i>Journal of Econometrics</i> , <b>2005</b> , 127, 83-102	2.6	73
51	Minimum MSE estimation of a regression model with fixed effects from a series of cross-sections. <i>Journal of Econometrics</i> , <b>1993</b> , 59, 125-136	2.6	62
50	Firms' Debt-Equity decisions when the static tradeoff theory and the pecking order theory disagree. <i>Journal of Banking and Finance</i> , <b>2011</b> , 35, 1303-1314	2.6	61
49	Cross-sectional learning and short-run persistence in mutual fund performance. <i>Journal of Banking and Finance</i> , <b>2007</b> , 31, 973-997	2.6	59
48	Whose wages do unions raise? A dynamic model of unionism and wage rate determination for young men. <i>Journal of Applied Econometrics</i> , <b>1998</b> , 13, 163-183	2.2	52
47	Pseudo-Panels and Repeated Cross-Sections. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>2008</b> , 369-383	0.5	52
46	DOES FINANCIAL FLEXIBILITY REDUCE INVESTMENT DISTORTIONS?. <i>Journal of Financial Research</i> , <b>2012</b> , 35, 243-259	1	41
45	The Impact of Financing Surpluses and Large Financing Deficits on Tests of the Pecking Order Theory. <i>Financial Management</i> , <b>2010</b> , 39, 733-756	2.8	41

44	Do countries or industries explain momentum in Europe?. <i>Journal of Empirical Finance</i> , <b>2004</b> , 11, 461-481	2.7	41
43	Eliminating look-ahead bias in evaluating persistence in mutual fund performance. <i>Journal of Empirical Finance</i> , <b>2001</b> , 8, 345-373	2.7	41
42	On the Use of Multifactor Models to Evaluate Mutual Fund Performance. <i>Financial Management</i> , <b>2009</b> , 38, 75-102	2.8	33
41	On the estimation of a fixed effects model with selectivity bias. <i>Economics Letters</i> , <b>1990</b> , 34, 267-270	1.3	30
40	Information Content When Mutual Funds Deviate from Benchmarks. <i>Management Science</i> , <b>2014</b> , 60, 2038-2053	3.9	29
39	Better than the original? The relative success of copycat funds. <i>Journal of Banking and Finance</i> , <b>2013</b> , 37, 3454-3471	2.6	27
38	Short-term residual reversal. <i>Journal of Financial Markets</i> , <b>2013</b> , 16, 477-504	2.1	26
37	Portfolio implications of systemic crises. <i>Journal of Banking and Finance</i> , <b>2006</b> , 30, 2347-2369	2.6	25
36	Forecast accuracy and economic gains from Bayesian model averaging using time-varying weights. <i>Journal of Forecasting</i> , <b>2010</b> , 29, 251-269	2.1	22
35	Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1996</b> , 449-490	0.5	22
34	A Portrait of Hedge Fund Investors: Flows, Performance and Smart Money. <i>SSRN Electronic Journal</i> ,	1	21
33	Fund Liquidation, Self-selection, and Look-ahead Bias in the Hedge Fund Industry*. <i>Review of Finance</i> , <b>2007</b> , 11, 605-632	3.5	20
32	Estimation of time-dependent parameters in linear models using cross-sections, panels, or both. <i>Journal of Econometrics</i> , <b>1990</b> , 46, 333-346	2.6	20
31	Estimating the returns to education for Australian youth via rank-order instrumental variables. <i>Labour Economics</i> , <b>1999</b> , 6, 491-507	1.4	19
30	The efficiency of rotating-panel designs in an analysis-of-variance model. <i>Journal of Econometrics</i> , <b>1991</b> , 49, 373-399	2.6	14
29	Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1996</b> , 280-292	0.5	14
28	Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1992</b> , 262-302	0.5	14
27	Evaluating portfolio Value-at-Risk using semi-parametric GARCH models. <i>Quantitative Finance</i> , <b>2009</b> , 9, 737-745	1.6	13

26	Real Estate in an ALM Framework: The Case of Fair Value Accounting. <i>Real Estate Economics</i> , <b>2010</b> , 38, 775-804	1.7	10
25	Front-running of mutual fund fire-sales. <i>Journal of Banking and Finance</i> , <b>2013</b> , 37, 4931-4942	2.6	9
24	An empirical analysis of intertemporal asset pricing models with transaction costs and habit persistence. <i>Journal of Empirical Finance</i> , <b>1999</b> , 6, 243-265	2.7	8
23	Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1992</b> , 303-315	0.5	8
22	Forecast Accuracy and Economic Gains from Bayesian Model Averaging Using Time Varying Weights. <i>SSRN Electronic Journal</i> ,	1	7
21	Attrition, Selection Bias and Censored Regressions. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>2008</b> , 385-418	0.5	6
20	Estimating Short-Run Persistence in Mutual Fund Performance. <i>Review of Economics and Statistics</i> , <b>2000</b> , 82, 646-655	3.7	5
19	Do Sophisticated Investors Believe in the Law of Small Numbers?. <i>SSRN Electronic Journal</i> ,	1	5
18	Pseudo Panels and Repeated Cross-Sections. <i>SSRN Electronic Journal</i> , <b>2007</b> ,	1	4
17	Predictive Gains from Forecast Combinations Using Time Varying Model Weights. <i>SSRN Electronic Journal</i> , <b>2007</b> ,	1	4
16	Selecting Copulas for Risk Management. <i>SSRN Electronic Journal</i> , <b>2006</b> ,	1	4
15	A multivariate nonparametric test for return and volatility timing. <i>Finance Research Letters</i> , <b>2004</b> , 1, 250-260	2.6	4
14	The optimal choice of controls and pre-experimental observations. <i>Journal of Econometrics</i> , <b>1992</b> , 51, 183-189	2.6	3
13	Crash Risk in the Cross Section of Stock Returns. <i>SSRN Electronic Journal</i> ,	1	3
12	Can Cohort Data be Treated as Genuine Panel Data? <b>1992</b> , 9-23		3
11	The Dynamics of Average Mutual Fund Alphas. <i>SSRN Electronic Journal</i> , <b>2009</b> ,	1	2
10	Spillover Effects of Marketing in Mutual Fund Families. <i>SSRN Electronic Journal</i> , <b>2007</b> ,	1	2
9	Information Content When Mutual Funds Deviate from Benchmarks. <i>SSRN Electronic Journal</i> ,	1	2

8	Can Mutual Fund Investors Distinguish Good from Bad Managers?. <i>International Review of Finance</i> , <b>2019</b> , 19, 505-540	1	2
7	Trade Less and Exit Overcrowded Markets: Lessons from International Mutual Funds*. <i>Review of Finance</i> , <b>2020</b> , 24, 677-731	3.5	2
6	Going for Gold: An Analysis of Morningstar Analyst Ratings. <i>Management Science</i> , <b>2017</b> ,	3.9	1
5	Estimating Dynamic Models from Repeated Cross-Sections. <i>SSRN Electronic Journal</i> , <b>2004</b> ,	1	1
4	Alternative transformations to eliminate fixed effects. <i>Econometric Reviews</i> , <b>1995</b> , 14, 205-211	1.1	1
3	Missing measurements in econometric models with no auxiliary relations. <i>Economics Letters</i> , <b>1993</b> , 43, 125-128	1.3	1
2	Portfolio Implications of Systemic Crises. <i>SSRN Electronic Journal</i> ,	1	1
1	Style Investing: Investor Sentiment in Aggregate Hedge Fund Flows. <i>SSRN Electronic Journal</i> ,	1	1