

# Marno Verbeek

## List of Publications by Year in Descending Order

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**Version:** 2024-04-26

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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 | 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         |
| 60 | Can Mutual Fund Investors Distinguish Good from Bad Managers?. <i>International Review of Finance</i> , <b>2019</b> , 19, 505-540                                       | 1   | 2         |
| 59 | Going for Gold: An Analysis of Morningstar Analyst Ratings. <i>Management Science</i> , <b>2017</b> ,   | 3.9 | 1         |
| 58 | Information Content When Mutual Funds Deviate from Benchmarks. <i>Management Science</i> , <b>2014</b> , 60, 2038-2053  | 3.9 | 29        |
| 57 | 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        |
| 56 | Front-running of mutual fund fire-sales. <i>Journal of Banking and Finance</i> , <b>2013</b> , 37, 4931-4942  | 2.6 | 9         |
| 55 | Short-term residual reversal. <i>Journal of Financial Markets</i> , <b>2013</b> , 16, 477-504   | 2.1 | 26        |
| 54 | DOES FINANCIAL FLEXIBILITY REDUCE INVESTMENT DISTORTIONS?. <i>Journal of Financial Research</i> , <b>2012</b> , 35, 243-259   | 1   | 41        |
| 53 | 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        |
| 52 | 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        |
| 51 | 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        |
| 50 | 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        |
| 49 | The Dynamics of Average Mutual Fund Alphas. <i>SSRN Electronic Journal</i> , <b>2009</b> ,  | 1   | 2         |
| 48 | Evaluating portfolio Value-at-Risk using semi-parametric GARCH models. <i>Quantitative Finance</i> , <b>2009</b> , 9, 737-745   | 1.6 | 13        |
| 47 | On the Use of Multifactor Models to Evaluate Mutual Fund Performance. <i>Financial Management</i> , <b>2009</b> , 38, 75-102  | 2.8 | 33        |
| 46 | Pseudo-Panels and Repeated Cross-Sections. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>2008</b> , 369-383                                      | 0.5 | 52        |
| 45 | Attrition, Selection Bias and Censored Regressions. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>2008</b> , 385-418                             | 0.5 | 6         |

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|----|--|-----|-----|
| 44 | Pseudo Panels and Repeated Cross-Sections. <i>SSRN Electronic Journal</i> , <b>2007</b> ,  | 1   | 4   |
| 43 | Predictive Gains from Forecast Combinations Using Time Varying Model Weights. <i>SSRN Electronic Journal</i> , <b>2007</b> ,                               | 1   | 4   |
| 42 | Spillover Effects of Marketing in Mutual Fund Families. <i>SSRN Electronic Journal</i> , <b>2007</b> ,   | 1   | 2   |
| 41 | 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  |
| 40 | 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  |
| 39 | Selecting copulas for risk management. <i>Journal of Banking and Finance</i> , <b>2007</b> , 31, 2405-2423   | 2.6 | 172 |
| 38 | Portfolio implications of systemic crises. <i>Journal of Banking and Finance</i> , <b>2006</b> , 30, 2347-2369   | 2.6 | 25  |
| 37 | Selecting Copulas for Risk Management. <i>SSRN Electronic Journal</i> , <b>2006</b> ,  | 1   | 4   |
| 36 | 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 |
| 35 | Estimating dynamic models from repeated cross-sections. <i>Journal of Econometrics</i> , <b>2005</b> , 127, 83-102   | 2.6 | 73  |
| 34 | Estimating Dynamic Models from Repeated Cross-Sections. <i>SSRN Electronic Journal</i> , <b>2004</b> ,   | 1   | 1   |
| 33 | 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 |
| 32 | A multivariate nonparametric test for return and volatility timing. <i>Finance Research Letters</i> , <b>2004</b> , 1, 250-260                             | 2.6 | 4   |
| 31 | Do countries or industries explain momentum in Europe?. <i>Journal of Empirical Finance</i> , <b>2004</b> , 11, 461-481                                    | 2.7 | 41  |
| 30 | 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  |
| 29 | Estimating Short-Run Persistence in Mutual Fund Performance. <i>Review of Economics and Statistics</i> , <b>2000</b> , 82, 646-655                         | 3.7 | 5   |
| 28 | 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 |
| 27 | 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  |

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|----|--|-----|-----|
| 26 | 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  |
| 25 | 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   |
| 24 | Estimating and Interpreting Models with Endogenous Treatment Effects. <i>Journal of Business and Economic Statistics</i> , <b>1999</b> , 17, 473                         | 3.8 | 93  |
| 23 | 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  |
| 22 | Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1996</b> , 280-292   | 0.5 | 14  |
| 21 | Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1996</b> , 449-490  | 0.5 | 22  |
| 20 | Alternative transformations to eliminate fixed effects. <i>Econometric Reviews</i> , <b>1995</b> , 14, 205-211   | 1.1 | 1   |
| 19 | 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  |
| 18 | Missing measurements in econometric models with no auxiliary relations. <i>Economics Letters</i> , <b>1993</b> , 43, 125-128   | 1.3 | 1   |
| 17 | Testing for Selectivity Bias in Panel Data Models. <i>International Economic Review</i> , <b>1992</b> , 33, 681  | 1.2 | 292 |
| 16 | Can cohort data be treated as genuine panel data?. <i>Empirical Economics</i> , <b>1992</b> , 17, 9-23   | 1.2 | 156 |
| 15 | The optimal choice of controls and pre-experimental observations. <i>Journal of Econometrics</i> , <b>1992</b> , 51, 183-189   | 2.6 | 3   |
| 14 | 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 |
| 13 | Can Cohort Data be Treated as Genuine Panel Data? <b>1992</b> , 9-23   |     | 3   |
| 12 | Incomplete Panels and Selection Bias. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1992</b> , 262-302  | 0.5 | 14  |
| 11 | Pseudo Panel Data. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>1992</b> , 303-315   | 0.5 | 8   |
| 10 | 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  |
| 9  | 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  |

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|---|---|-----|----|
| 8 | On the estimation of a fixed effects model with selectivity bias. <i>Economics Letters</i> , <b>1990</b> , 34, 267-270          | 1,3 | 30 |
| 7 | Forecast Accuracy and Economic Gains from Bayesian Model Averaging Using Time Varying Weights. <i>SSRN Electronic Journal</i> , | 1   | 7  |
| 6 | Information Content When Mutual Funds Deviate from Benchmarks. <i>SSRN Electronic Journal</i> ,                                 | 1   | 2  |
| 5 | Portfolio Implications of Systemic Crises. <i>SSRN Electronic Journal</i> ,   | 1   | 1  |
| 4 | A Portrait of Hedge Fund Investors: Flows, Performance and Smart Money. <i>SSRN Electronic Journal</i> ,                        | 1   | 21 |
| 3 | Do Sophisticated Investors Believe in the Law of Small Numbers?. <i>SSRN Electronic Journal</i> ,                               | 1   | 5  |
| 2 | Crash Risk in the Cross Section of Stock Returns. <i>SSRN Electronic Journal</i> ,  | 1   | 3  |
| 1 | Style Investing: Investor Sentiment in Aggregate Hedge Fund Flows. <i>SSRN Electronic Journal</i> ,                             | 1   | 1  |