

Jason C Hsu

List of Publications by Year in descending order

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Version: 2024-02-01

32
papers

914
citations

759055

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h-index

610775

24
g-index

32
all docs

32
docs citations

32
times ranked

283
citing authors

#	ARTICLE	IF	CITATIONS
1	Skewness preferences and gambling cultures. Pacific-Basin Finance Journal, 2019, 58, 101206.	2.0	5
2	What Is Quality?. Financial Analysts Journal, 2019, 75, 44-61.	1.2	19
3	Anomalies in Chinese A-Shares. Journal of Portfolio Management, 2018, 44, 108-123.	0.3	43
4	Does Past Performance Matter in Investment Manager Selection?. Journal of Portfolio Management, 2017, 43, 33-43.	0.3	20
5	The Duality of Value and Mean Reversion. , 2017, , 229-238.		1
6	Investment and Profitability: A Quality Factor that Actually Works. , 2017, , 181-206.		0
7	Will Your Factor Deliver? An Examination of Factor Robustness and Implementation Costs. Financial Analysts Journal, 2016, 72, 58-82.	1.2	25
8	Timing Poorly: <i>A Guide to Generating Poor Returns While Investing in Successful Strategies</i>. Journal of Portfolio Management, 2016, 42, 90-98.	0.3	25
9	Two Determinants of Lifecycle Investment Success. Journal of Retirement, 2015, 2, 14-21.	0.1	1
10	The Low Volatility Anomaly and the Preference for Gambling. , 2015, , 291-303.		1
11	The Folly of Blame: <i>Why Investors Should Care About Their Managersâ€™ Culture</i>. Journal of Portfolio Management, 2015, 41, 23-34.	0.3	7
12	Can Noise Create the Size and Value Effects?. Management Science, 2015, 61, 2569-2579.	2.4	14
13	Introduction: Investment Firm Culture:A New Take on Manager Selection and Social Responsibility. Practical Applications, 2015, 3, 1.14-3.	0.0	0
14	A Framework for Assessing Factors and Implementing Smart Beta Strategies. Journal of Index Investing, 2015, 6, 89-97.	0.2	18
15	A Study of Low-Volatility Portfolio Construction Methods. Journal of Portfolio Management, 2014, 40, 89-105.	0.3	49
16	â€œMy Top 10 Peevesâ€: A Comment. Financial Analysts Journal, 2014, 70, 11-11.	1.2	0
17	The Surprising Alpha From Malkielâ€™s Monkey and Upside-Down Strategies. Journal of Portfolio Management, 2013, 39, 91-105.	0.3	41
18	What drives equity market non-participation?. North American Journal of Economics and Finance, 2012, 23, 86-114.	1.8	8

#	ARTICLE	IF	CITATIONS
19	Can Noise Create Size and Value Effects?. SSRN Electronic Journal, 2011, , .	0.4	21
20	A Survey of Alternative Equity Index Strategies. Financial Analysts Journal, 2011, 67, 37-57.	1.2	108
21	“A Survey of Alternative Equity Index Strategies” Author Response. Financial Analysts Journal, 2011, 67, 16-20.	1.2	7
22	Valuation-Indifferent Weighting for Bonds. Journal of Portfolio Management, 2010, 36, 117-130.	0.3	25
23	Does Valuation-Indifferent Indexing Work for the Real Estate Market?. Journal of Investing, 2010, 19, 72-79.	0.1	6
24	An Examination of Traditional Style Indices. Journal of Index Investing, 2010, 1, 14-23.	0.2	9
25	A Structural Model of Default Risk. Journal of Fixed Income, 2009, 19, 77-94.	0.5	17
26	A model of R&D valuation and the design of research incentives. Insurance: Mathematics and Economics, 2008, 43, 350-367.	0.7	26
27	“Why Fundamental Indexation Might” or Might Not” Work” A Comment. Financial Analysts Journal, 2008, 64, 17-18.	1.2	7
28	Fundamental Indexation. Financial Analysts Journal, 2005, 61, 83-99.	1.2	331
29	Cap-Weighted Portfolios are Sub-Optimal Portfolios. SSRN Electronic Journal, 2004, , .	0.4	60
30	A Survey of Alternative Equity Index Strategies. SSRN Electronic Journal, 0, , .	0.4	18
31	Survey of Quality Investing. SSRN Electronic Journal, 0, , .	0.4	1
32	The Harm in Selecting Funds that Have Recently Outperformed. SSRN Electronic Journal, 0, , .	0.4	1