Fabio Moneta

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/716617/publications.pdf

Version: 2024-02-01

1684188 2053705 7 168 5 5 citations h-index g-index papers 7 7 7 81 docs citations times ranked citing authors all docs

#	ARTICLE	IF	CITATIONS
1	The challenges of oil investing: Contango and the financialization of commodities. Energy Economics, 2021, 102, 105443.	12.1	5
2	Beta and firm age. Journal of Empirical Finance, 2020, 58, 50-74.	1.8	12
3	When Anomalies Are Publicized Broadly, Do Institutions Trade Accordingly?. Management Science, 2019, 65, 4555-4574.	4.1	62
4	Economic Risk Premia in the Fixed-Income Markets: The Intraday Evidence. Journal of Financial and Quantitative Analysis, 2017, 52, 1927-1950.	3.5	29
5	Measuring bond mutual fund performance with portfolio characteristics. Journal of Empirical Finance, 2015, 33, 223-242.	1.8	50
6	Holding Horizon: A New Measure of Active Investment Management. SSRN Electronic Journal, 0, , .	0.4	7
7	Use of Leverage, Short Sales, and Options by Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	3