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List of Publications by Year in descending order

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53
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9,732
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147801

31
h-index

214800

47
g-index

53
all docs

53
docs citations

53
times ranked

1885
citing authors

#	ARTICLE	IF	CITATIONS
1	Empirical Characteristics of Dynamic Trading Strategies: The Case of Hedge Funds. Review of Financial Studies, 1997, 10, 275-302.	6.8	1,116
2	The Risk in Hedge Fund Strategies: Theory and Evidence from Trend Followers. Review of Financial Studies, 2001, 14, 313-341.	6.8	1,113
3	Hedge Fund Benchmarks: A Risk-Based Approach. Financial Analysts Journal, 2004, 60, 65-80.	3.0	811
4	Performance Characteristics of Hedge Funds and Commodity Funds: Natural vs. Spurious Biases. Journal of Financial and Quantitative Analysis, 2000, 35, 291.	3.5	670
5	Chaos and Nonlinear Dynamics: Application to Financial Markets. Journal of Finance, 1991, 46, 1839-1877.	5.1	564
6	Testing for Nonlinear Dependence in Daily Foreign Exchange Rates. The Journal of Business, 1989, 62, 339.	2.1	520
7	Hedge Funds: Performance, Risk, and Capital Formation. Journal of Finance, 2008, 63, 1777-1803.	5.1	504
8	An exploratory investigation of the firm size effect. Journal of Financial Economics, 1985, 14, 451-471.	9.0	443
9	The statistical properties of daily foreign exchange rates: 1974-1983. Journal of International Economics, 1988, 24, 129-145.	3.0	365
10	Modeling Heteroscedasticity in Daily Foreign-Exchange Rates. Journal of Business and Economic Statistics, 1989, 7, 307.	2.9	325
11	Modeling Heteroscedasticity in Daily Foreign-Exchange Rates. Journal of Business and Economic Statistics, 1989, 7, 307-317.	2.9	311
12	A primer on hedge funds. Journal of Empirical Finance, 1999, 6, 309-331.	1.8	292
13	Chaos and Nonlinear Dynamics: Application to Financial Markets. Journal of Finance, 1991, 46, 1839.	5.1	248
14	Estimation of stochastic volatility models with diagnostics. Journal of Econometrics, 1997, 81, 159-192.	6.5	223
15	The determination of the real exchange rate. Journal of International Economics, 1982, 12, 355-362.	3.0	200
16	Asset-Based Style Factors for Hedge Funds. Financial Analysts Journal, 2002, 58, 16-27.	3.0	190
17	Survivorship Bias and Investment Style in the Returns of CTAs. Journal of Portfolio Management, 1997, 24, 30-41.	0.6	188
18	Hedge-Fund Benchmarks: Information Content and Biases. Financial Analysts Journal, 2002, 58, 22-34.	3.0	166

#	ARTICLE	IF	CITATIONS
19	Implications of Nonlinear Dynamics for Financial Risk Management. <i>Journal of Financial and Quantitative Analysis</i> , 1993, 28, 41.	3.5	164
20	Risk in Fixed-Income Hedge Fund Styles. <i>Journal of Fixed Income</i> , 2002, 12, 6-27.	0.5	153
21	Measuring the market impact of hedge funds. <i>Journal of Empirical Finance</i> , 2000, 7, 1-36.	1.8	121
22	Estimation of Response Probabilities from Augmented Retrospective Observations. <i>Journal of the American Statistical Association</i> , 1985, 80, 651-662.	3.1	114
23	Tests of rational expectations and no risk premium in forward exchange markets. <i>Journal of International Economics</i> , 1984, 17, 173-184.	3.0	110
24	Measurement Biases in Hedge Fund Performance Data: An Update. <i>Financial Analysts Journal</i> , 2009, 65, 36-38.	3.0	108
25	The risk in hedge fund strategies: Theory and evidence from long/short equity hedge funds. <i>Journal of Empirical Finance</i> , 2011, 18, 547-569.	1.8	82
26	Is mean-variance analysis applicable to hedge funds?. <i>Economics Letters</i> , 1999, 62, 53-58.	1.9	72
27	Monte Carlo Evidence on Adaptive Maximum Likelihood Estimation of a Regression. <i>Annals of Statistics</i> , 1987, 15, .	2.6	66
28	Exploring uncharted territories of the hedge fund Industry: Empirical characteristics of mega hedge fund firms. <i>Journal of Financial Economics</i> , 2013, 109, 734-758.	9.0	62
29	Choice of Inventory Accounting Methods: Comparative Analyses of Alternative Hypotheses. <i>Journal of Accounting Research</i> , 1985, 23, 468.	4.5	48
30	A heteroscedasticity-consistent covariance matrix estimator for time series regressions. <i>Journal of Econometrics</i> , 1983, 22, 281-290.	6.5	47
31	Margin Regulation and Stock Market Volatility. <i>Journal of Finance</i> , 1990, 45, 3.	5.1	38
32	Nonlinear Dynamics in Financial Markets: Evidence and Implications. <i>Financial Analysts Journal</i> , 1995, 51, 55-62.	3.0	30
33	EXTRACTING PORTABLE ALPHAS FROM EQUITY LONG/SHORT HEDGE FUNDS. , 2005, , 161-180.		30
34	Benchmarks of Hedge Fund Performance: Information Content and Measurement Biases. <i>SSRN Electronic Journal</i> , 0, , .	0.4	27
35	A New Approach to International Arbitrage Pricing. <i>Journal of Finance</i> , 1993, 48, 1719.	5.1	27
36	Do Hedge Funds Disrupt Emerging Markets?. <i>Brookings-Wharton Papers on Financial Services</i> , 2000, 2000, 377-401.	0.5	26

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37	Funds of hedge funds: performance, risk and capital formation 2005 to 2010. <i>Financial Markets and Portfolio Management</i> , 2012, 26, 87-108.	2.0	25
38	Estimation of Response Probabilities From Augmented Retrospective Observations. <i>Journal of the American Statistical Association</i> , 1985, 80, 651.	3.1	19
39	Using non-linear methods to search for risk premia in currency futures. <i>Journal of International Economics</i> , 1993, 35, 113-132.	3.0	18
40	The profitability of currency speculation. <i>International Journal of Forecasting</i> , 1987, 3, 115-130.	6.5	17
41	Rational Expectations and Risk Premia in Forward Markets: Primary Metals at the London Metals Exchange. <i>Journal of Finance</i> , 1982, 37, 1199.	5.1	13
42	A nonlinear stochastic rational expectations model of exchange rates. <i>Journal of International Money and Finance</i> , 1992, 11, 235-250.	2.5	12
43	Chaos and Order in the Capital Markets: A New View of Cycles, Prices, and Market Volatility.. <i>Journal of Finance</i> , 1993, 48, 2041.	5.1	11
44	Asset-Based Hedge-Fund Styles and Portfolio Diversification. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	11
45	Exploring Uncharted Territories of the Hedge Fund Industry: Empirical Characteristics of Mega Hedge Fund Firms. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
46	International risk sharing and the choice of exchange-rate regime. <i>Journal of International Money and Finance</i> , 1984, 3, 141-151.	2.5	7
47	Global Yield Curve Event Risks. <i>Journal of Fixed Income</i> , 1996, 6, 37-48.	0.5	7
48	The Search for Alpha—Sources of Future Hedge Fund Returns. <i>CFA Institute Conference Proceedings Quarterly</i> , 2006, 23, 79-89.	0.3	4
49	Hedge Funds. <i>Handbook of the Economics of Finance</i> , 2013, 2, 1063-1125.	3.1	3
50	Portfolio Implications of Empirical Rejections of the Expectations Hypothesis. <i>Review of Economics and Statistics</i> , 1986, 68, 680.	4.3	2
51	Hedge Fund Performance and Risk. <i>AIMR Conference Proceedings</i> , 2004, 2004, 43-50.	0.2	1
52	What Can Central Bankers Learn from Hedge Fund Replication Strategies?. <i>World Scientific Studies in International Economics</i> , 2009, , 331-347.	0.0	0
53	Gold in the Optimal Portfolio. , 1987, , 212-261.		0