

Lei Jiang

List of Articles by Year in descending order

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citing authors

| # | ARTICLE | IF | CITATIONS |
|---|---|-----|-----------|
| 1 | Which proxy: Capturing lottery feature through aggregation. <i>Financial Management</i> , 2025, 54, 331-362. | 4.5 | 4 |
| 2 | Endogeneity and moments in time series momentum's predictability test. <i>Annals of Applied Statistics</i> , 2025, 19, . | 1.2 | 0 |
| 3 | Dynamic Market Timing in Mutual Funds. <i>Management Science</i> , 2024, 70, 3470-3492. | 5.0 | 9 |
| 4 | Test for Market Timing Using Daily Fund Returns. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 184-196. | 2.7 | 1 |
| 5 | Bootstrap analysis of mutual fund performance. <i>Journal of Econometrics</i> , 2023, 235, 239-255. | 3.4 | 5 |
| 6 | Nonparametric tests for market timing ability using daily mutual fund returns. <i>Journal of Economic Dynamics and Control</i> , 2023, 150, 104635. | 1.8 | 3 |
| 7 | Transaction Costs, Portfolio Characteristics, and Mutual Fund Performance. <i>Management Science</i> , 2021, 67, 1227-1248. | 5.0 | 67 |
| 8 | Double-Adjusted Mutual Fund Performance. <i>Review of Asset Pricing Studies</i> , 2021, 11, 169-208. | 1.5 | 29 |