

Hedge Fund Contagion and Liquidity Shocks

Journal of Finance

65, 1789-1816

DOI: [10.1111/j.1540-6261.2010.01594.x](https://doi.org/10.1111/j.1540-6261.2010.01594.x)

Citation Report

#	ARTICLE	IF	CITATIONS
2	Liquidity risk and the cross-section of hedge-fund returns [†] . Journal of Financial Economics, 2010, 98, 54-71.	4.6	322
3	Modeling Spillover Effects Among Financial Institutions: A State-Dependent Sensitivity Value-at-Risk (SDSVaR) Approach. SSRN Electronic Journal, 2010, , .	0.4	20
4	Can Hedge Funds Time Market Liquidity?. SSRN Electronic Journal, 2010, , .	0.4	12
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10	Hedge fund return volatility and comovement: recent evidence. Managerial Finance, 2011, 38, 101-119.	0.7	11
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