

The Devil in HML's Details

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Trading Costs of Asset Pricing Anomalies. SSRN Electronic Journal, 0, , .	0.4	122
2	Profitability of Insider Trading in Europe: A Performance Evaluation Approach. SSRN Electronic Journal, 0, , .	0.4	0
3	Low-Volatility Cycles: The Influence of Valuation and Momentum on Low-Volatility Portfolios. SSRN Electronic Journal, 0, , .	0.4	2
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7	Fama/French Factors for Germany: Which Set is Best?. SSRN Electronic Journal, 0, , .	0.4	12
8	Incremental Variables and the Investment Opportunity Set. SSRN Electronic Journal, 0, , .	0.4	2
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10	The Level, Slope and Curve Factor Model for Stocks. SSRN Electronic Journal, 2014, , .	0.4	8
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27	Low-Volatility Cycles: The Influence of Valuation and Momentum on Low-Volatility Portfolios. Financial Analysts Journal, 2015, 71, 47-60.	3.0	25
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75	The "Sell in May" effect: A review and new empirical evidence. <i>North American Journal of Economics and Finance</i> , 2018, 43, 169-205.	3.5	11
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86	$q^{>5}$. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
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88	A Backtesting Protocol in the Era of Machine Learning. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	9
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93	The Village of Alpha: An Empirical Analysis of the Super Investors of Graham-and-Doddsville. SSRN Electronic Journal, 2018, , .	0.4	0
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120	The cross-section of returns in frontier equity markets: Integrated or segmented pricing?. <i>Emerging Markets Review</i> , 2019, 38, 219-238.	4.4	16
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