

Matti Suominen

List of Publications by Year in descending order

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Version: 2024-02-01

21
papers

352
citations

1478505

6
h-index

1125743

13
g-index

21
all docs

21
docs citations

21
times ranked

168
citing authors

#	ARTICLE	IF	CITATIONS
1	Speculative capital and currency carry trades. <i>Journal of Financial Economics</i> , 2011, 99, 60-75.	9.0	89
2	Do Hedge Funds Supply or Demand Liquidity?*. <i>Review of Finance</i> , 2014, 18, 1259-1298.	6.3	73
3	Hedge Funds and Stock Market Efficiency. <i>Management Science</i> , 2015, 61, 2890-2904.	4.1	54
4	Cross-asset signals and time series momentum. <i>Journal of Financial Economics</i> , 2020, 136, 63-85.	9.0	32
5	Dash for Cash: Monthly Market Impact of Institutional Liquidity Needs. <i>Review of Financial Studies</i> , 2020, 33, 75-111.	6.8	31
6	Short Term Reversals, Returns to Liquidity Provision and the Costs of Immediacy. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
7	Corporate Governance, Finance, and the Real Sector. <i>Journal of Financial and Quantitative Analysis</i> , 2012, 47, 1187-1214.	3.5	11
8	Do Hedge Funds Supply or Demand Immediacy?. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	8
9	A Structural Model of Short-Term Reversals. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
10	Hedge Funds and Stock Market Efficiency. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
11	Corporate Governance, Finance, and the Real Sector. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	6
12	Beta Bubbles. <i>Review of Asset Pricing Studies</i> , 2018, 8, 1-35.	2.5	5
13	Short-term reversals, returns to liquidity provision and the costs of immediacy*. <i>Journal of Banking and Finance</i> , 2022, 138, 106430.	2.9	5
14	Dash for Cash: Month-End Liquidity Needs and the Predictability of Stock Returns. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	3
15	Industry equilibrium with outside financing and moral hazard: Implications for market integration. <i>European Economic Review</i> , 2004, 48, 1227-1241.	2.3	2
16	Currency Carry Trades and Funding Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
17	How some bankers made a million by trading just two securities?. <i>Journal of Empirical Finance</i> , 2017, 44, 304-315.	1.8	1
18	Hedge Funds, Misvaluation, and The HML Factor Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
19	Equity Returns, Unemployment, and Monetary Policy. SSRN Electronic Journal, 0, , .	0.4	1
20	How Some Bankers Made a Million by Trading Just Two Securities?. SSRN Electronic Journal, 0, , .	0.4	0
21	Do Mutual Funds Supply or Demand Immediacy?. SSRN Electronic Journal, 0, , .	0.4	0