

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

#	ARTICLE	IF	CITATIONS
19	Do Mutual Funds Supply or Demand Immediacy?. SSRN Electronic Journal, 0, , .	0.4	0
20	Currency Carry Trades and Funding Risk. SSRN Electronic Journal, 0, , .	0.4	2
21	Equity Returns, Unemployment, and Monetary Policy. SSRN Electronic Journal, 0, , .	0.4	1