

# Sunil Wahal

## List of Publications by Year in descending order

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19  
papers

1,512  
citations

759233

12  
h-index

996975

15  
g-index

20  
all docs

20  
docs citations

20  
times ranked

585  
citing authors

#	ARTICLE	IF	CITATIONS
1	Is idiosyncratic risk conditionally priced?. Quantitative Economics, 2021, 12, 625-646.	1.4	4
2	The term structure of liquidity provision. Journal of Financial Economics, 2020, 136, 239-259.	9.0	40
3	The profitability and investment premium: Pre-1963 evidence. Journal of Financial Economics, 2019, 131, 362-377.	9.0	52
4	Do Properly Anticipated Prices Fluctuate Randomly? Evidence from VIX Futures Markets. SSRN Electronic Journal, 2018, , .	0.4	1
5	Is Momentum an Echo?. Journal of Financial and Quantitative Analysis, 2015, 50, 1237-1267.	3.5	74
6	High-frequency quoting, trading, and the efficiency of prices. Journal of Financial Economics, 2015, 116, 271-291.	9.0	203
7	Investing in a Global World*. Review of Finance, 2014, 18, 561-590.	6.3	45
8	Style investing, comovement and return predictability. Journal of Financial Economics, 2013, 107, 136-154.	9.0	96
9	Electronic Markets and Trading Algorithms. Journal of Trading, 2012, 7, 26-36.	0.2	2
10	Performance and Persistence in Institutional Investment Management. Journal of Finance, 2010, 65, 765-790.	5.1	254
11	The Selection and Termination of Investment Management Firms by Plan Sponsors. Journal of Finance, 2008, 63, 1805-1847.	5.1	177
12	Performance Persistence in Institutional Investment Management. SSRN Electronic Journal, 2006, , .	0.4	52
13	Institutional trading and alternative trading systems. Journal of Financial Economics, 2003, 70, 99-134.	9.0	141
14	Momentum Trading by Institutions. Journal of Finance, 2002, 57, 2449-2478.	5.1	240
15	Institutional Trading and Soft Dollars. Journal of Finance, 2001, 56, 397-416.	5.1	126
16	The Term Structure of Liquidity Provision. SSRN Electronic Journal, 0, , .	0.4	1
17	The Demand for Diversification in Incomplete Markets. SSRN Electronic Journal, 0, , .	0.4	0
18	The Anatomy of Trading Algorithms. SSRN Electronic Journal, 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
19	The Joint Distribution of Value and Profitability: International Evidence. SSRN Electronic Journal, 0, , .	0.4	2