

Dmitriy Muravyev

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11595160/publications.pdf>

Version: 2024-02-01

10
papers

438
citations

1684188

5
h-index

2053705

5
g-index

10
all docs

10
docs citations

10
times ranked

209
citing authors

#	ARTICLE	IF	CITATIONS
1	Is there price discovery in equity options?. Journal of Financial Economics, 2013, 107, 259-283.	9.0	151
2	Order Flow and Expected Option Returns. Journal of Finance, 2016, 71, 673-708.	5.1	119
3	Options Trading Costs Are Lower than You Think. Review of Financial Studies, 2020, 33, 4973-5014.	6.8	73
4	Why do option returns change sign from day to night?. Journal of Financial Economics, 2020, 136, 219-238.	9.0	36
5	Option Trading Costs Are Lower than You Think. SSRN Electronic Journal, 0, , .	0.4	26
6	Index Option Trading Activity and Market Returns. Management Science, 2021, 67, 1758-1778.	4.1	24
7	Market Return Around the Clock: A Puzzle. SSRN Electronic Journal, 0, , .	0.4	3
8	Informed Trading in the Stock Market and Option Price Discovery. SSRN Electronic Journal, 0, , .	0.4	2
9	Is There a Risk Premium in the Stock Lending Market? Evidence from Equity Options. SSRN Electronic Journal, 0, , .	0.4	2
10	Does trade clustering reduce trading costs? Evidence from periodicity in algorithmic trading. Financial Management, 0, , .	2.7	2