

Louis Gagnon

List of Publications by Year in descending order

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12
papers

493
citations

1307594

7
h-index

1372567

10
g-index

13
all docs

13
docs citations

13
times ranked

309
citing authors

#	ARTICLE	IF	CITATIONS
1	Multi-market trading and arbitrage. Journal of Financial Economics, 2010, 97, 53-80.	9.0	204
2	Information, Trading Volume, and International Stock Return Comovements: Evidence from Cross-Listed Stocks. Journal of Financial and Quantitative Analysis, 2009, 44, 953-986.	3.5	82
3	Hedging foreign currency portfolios. Journal of Empirical Finance, 1998, 5, 197-220.	1.8	64
4	Price and Volatility Transmission across Borders. Financial Markets, Institutions and Instruments, 2006, 15, 107-158.	0.7	63
5	Short Sale Constraints and Single Stock Futures Introductions. Financial Review, 2018, 53, 5-50.	1.8	14
6	INFORMATION, TRADING VOLUME AND INTERNATIONAL STOCK MARKET COMOVEMENTS. International Finance Review, 0, , 347-377.	0.6	13
7	An Unexpected Test of the Bonding Hypothesis. Review of Corporate Finance Studies, 2018, 7, 101-156.	2.5	12
8	Aerodynamic models for cycloidal rotor analysis. Aircraft Engineering and Aerospace Technology, 2016, 88, 215-231.	0.8	11
9	The Benefits of Dynamically Hedging the Toronto 35 Stock Index. Canadian Journal of Administrative Sciences, 1997, 14, 69-78.	1.5	9
10	Distribution of Ownership, Short Sale Constraints, and Market Efficiency: Evidence from Cross-Listed Stocks. Financial Management, 2014, 43, 631-670.	2.7	9
11	Aeroelastic Analysis of a Cycloidal Rotor Under Various Operating Conditions. Journal of Aircraft, 2018, 55, 1675-1688.	2.4	8
12	Empirical Investigation of the Canadian Government Bond Options Market. Canadian Journal of Administrative Sciences, 1994, 11, 2-11.	1.5	0