

# Tarun Ramadorai

## List of Publications by Year in descending order

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Version: 2024-02-01

55  
papers

4,084  
citations

361413

20  
h-index

315739

38  
g-index

62  
all docs

62  
docs citations

62  
times ranked

1497  
citing authors

#	ARTICLE	IF	CITATIONS
1	Hedge Funds: Performance, Risk, and Capital Formation. <i>Journal of Finance</i> , 2008, 63, 1777-1803.	5.1	504
2	Caught on tape: Institutional trading, stock returns, and earnings announcements. <i>Journal of Financial Economics</i> , 2009, 92, 66-91.	9.0	343
3	Asset Fire Sales and Purchases and the International Transmission of Funding Shocks. <i>Journal of Finance</i> , 2012, 67, 2015-2050.	5.1	310
4	Limits to arbitrage and hedging: Evidence from commodity markets. <i>Journal of Financial Economics</i> , 2013, 109, 441-465.	9.0	303
5	Currency Returns, Intrinsic Value, and Institutional-Investor Flows. <i>Journal of Finance</i> , 2005, 60, 1535-1566.	5.1	219
6	Institutional Portfolio Flows and International Investments. <i>Review of Financial Studies</i> , 2008, 21, 937-971.	6.8	198
7	On the High-Frequency Dynamics of Hedge Fund Risk Exposures. <i>Journal of Finance</i> , 2013, 68, 597-635.	5.1	155
8	Volatility risk premia and exchange rate predictability. <i>Journal of Financial Economics</i> , 2016, 120, 21-40.	9.0	152
9	International Comparative Household Finance. <i>Annual Review of Economics</i> , 2016, 8, 111-144.	5.5	151
10	Sources of Inaction in Household Finance: Evidence from the Danish Mortgage Market. <i>American Economic Review</i> , 2020, 110, 3184-3230.	8.5	142
11	Household Finance. <i>Journal of Economic Literature</i> , 2021, 59, 919-1000.	6.5	141
12	Predictably Unequal? The Effects of Machine Learning on Credit Markets. <i>Journal of Finance</i> , 2022, 77, 5-47.	5.1	134
13	Capacity Constraints and Hedge Fund Strategy Returns. <i>European Financial Management</i> , 2007, 13, 239-256.	2.9	117
14	Home away from home? Foreign demand and London house prices. <i>Journal of Financial Economics</i> , 2018, 130, 532-555.	9.0	110
15	Predictably Unequal? The Effects of Machine Learning on Credit Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	68
16	Capacity constraints, investor information, and hedge fund returns. <i>Journal of Financial Economics</i> , 2013, 107, 401-416.	9.0	61
17	Change You Can Believe In? Hedge Fund Data Revisions. <i>Journal of Finance</i> , 2015, 70, 963-999.	5.1	60
18	Caught on Tape: Institutional Trading, Stock Returns, and Earnings Announcements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	60

#	ARTICLE	IF	CITATIONS
19	Asset Fire Sales and Purchases and the International Transmission of Funding Shocks. SSRN Electronic Journal, 0, , .	0.4	52
20	What Calls to ARMs? International Evidence on Interest Rates and the Choice of Adjustable-Rate Mortgages. Management Science, 2018, 64, 2275-2288.	4.1	52
21	Heterogeneous Taxes and Limited Risk Sharing: Evidence from Municipal Bonds. Review of Financial Studies, 2021, 34, 509-568.	6.8	52
22	The Secondary Market for Hedge Funds and the Closed Hedge Fund Premium. Journal of Finance, 2012, 67, 479-512.	5.1	50
23	Trade credit and cross-country predictable firm returns. Journal of Financial Economics, 2015, 115, 592-613.	9.0	49
24	Endowment Effects in the Field: Evidence from India's IPO Lotteries. Review of Economic Studies, 2018, 85, 1971-2004.	5.4	42
25	On the High-Frequency Dynamics of Hedge Fund Risk Exposures. SSRN Electronic Journal, 0, , .	0.4	32
26	Learning from noise: Evidence from India's IPO lotteries. Journal of Financial Economics, 2021, 140, 965-986.	9.0	30
27	What determines transaction costs in foreign exchange markets?. International Journal of Finance and Economics, 2008, 13, 14-25.	3.5	29
28	Does One Size Fit All? The Consequences of Switching Markets with Different Regulatory Standards. European Financial Management, 2013, 19, 852-886.	2.9	21
29	Do the Rich Get Richer in the Stock Market? Evidence from India. American Economic Review Insights, 2019, 1, 225-240.	3.2	21
30	The Secondary Market for Hedge Funds and the Closed Hedge Fund Premium. SSRN Electronic Journal, 2010, , .	0.4	20
31	Inattention and Inertia in Household Finance: Evidence from the Danish Mortgage Market. SSRN Electronic Journal, 0, , .	0.4	17
32	The Impact of Regulation on Mortgage Risk: Evidence from India. American Economic Journal: Economic Policy, 2015, 7, 71-102.	3.1	17
33	On the Dynamics of Hedge Fund Risk Exposures. SSRN Electronic Journal, 2010, , .	0.4	15
34	Volatility Risk Premia and Exchange Rate Predictability. SSRN Electronic Journal, 0, , .	0.4	15
35	Leveling the trading field. Journal of Financial Markets, 2014, 17, 65-93.	1.3	15
36	The Impact of Hedge Funds on Asset Markets. Review of Asset Pricing Studies, 2015, 5, 185-226.	2.5	14

#	ARTICLE	IF	CITATIONS
37	Gravity, counterparties, and foreign investment. <i>Journal of Financial Economics</i> , 2022, 145, 132-152.	9.0	12
38	Money for Nothing? Understanding Variation in Reported Hedge Fund Fees. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
39	The Impact of Hedge Funds on Asset Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
40	The Effects of Experience on Investor Behavior: Evidence from India's IPO Lotteries. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	10
41	Heterogeneous Taxes and Limited Risk Sharing: Evidence from Municipal Bonds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
42	The Indian Household Finance Landscape. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
43	Reference Points in the Housing Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
44	Does One Size Fit All? The Consequences of Switching Markets with Different Regulatory Standards. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
45	How do foreign investors impact domestic economic activity? Evidence from India and China. <i>Journal of International Money and Finance</i> , 2013, 39, 89-110.	2.5	7
46	Privacy, adoption, and truthful reporting: A simple theory of contact tracing applications. <i>Economics Letters</i> , 2021, 198, 109676.	1.9	6
47	Home Away from Home? Safe Haven Effects and London House Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
48	Nationality Bias at Home and Abroad: Theory and Evidence from Commercial Real Estate. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
49	Endowment Effects in the Field: Evidence from India's IPO Lotteries. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
50	International Comparative Household Finance. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	3
51	Who Owns What? A Factor Model for Direct Stockholding. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
52	What Calls to ARMs? International Evidence on Interest Rates and the Choice of Adjustable Rate Mortgages. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	2
53	The Household Finance Landscape in Emerging Economies. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
54	Do the Rich Get Richer in the Stock Market? Evidence from India. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1

#	ARTICLE	IF	CITATIONS
55	How Do Foreign Investors Impact Domestic Economic Activity? Evidence from China and India. SSRN Electronic Journal, 0, , .	0.4	0