

Söhnke Bartram

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7515791/publications.pdf>

Version: 2024-02-01

38
papers

2,616
citations

430874

18
h-index

501196

28
g-index

39
all docs

39
docs citations

39
times ranked

1166
citing authors

#	ARTICLE	IF	CITATIONS
1	International Evidence on Financial Derivatives Usage. <i>Financial Management</i> , 2009, 38, 185-206.	2.7	272
2	The Effects of Derivatives on Firm Risk and Value. <i>Journal of Financial and Quantitative Analysis</i> , 2011, 46, 967-999.	3.5	272
3	Resolving the exposure puzzle: The many facets of exchange rate exposure. <i>Journal of Financial Economics</i> , 2010, 95, 148-173.	9.0	228
4	Why Are U.S. Stocks More Volatile?. <i>Journal of Finance</i> , 2012, 67, 1329-1370.	5.1	207
5	The Euro and European financial market dependence. <i>Journal of Banking and Finance</i> , 2007, 31, 1461-1481.	2.9	204
6	No place to hide: The global crisis in equity markets in 2008/2009. <i>Journal of International Money and Finance</i> , 2009, 28, 1246-1292.	2.5	186
7	The impact of the introduction of the Euro on foreign exchange rate risk exposures. <i>Journal of Empirical Finance</i> , 2006, 13, 519-549.	1.8	124
8	Linear and nonlinear foreign exchange rate exposures of German nonfinancial corporations. <i>Journal of International Money and Finance</i> , 2004, 23, 673-699.	2.5	123
9	The exchange rate exposure puzzle. <i>Managerial Finance</i> , 2007, 33, 642-666.	1.2	117
10	Estimating systemic risk in the international financial system. <i>Journal of Financial Economics</i> , 2007, 86, 835-869.	9.0	117
11	CORPORATE HEDGING AND SHAREHOLDER VALUE. <i>Journal of Financial Research</i> , 2010, 33, 317-371.	1.2	109
12	Macroeconomic risks and characteristic-based factor models. <i>Journal of Banking and Finance</i> , 2010, 34, 1383-1399.	2.9	101
13	What lies beneath: Foreign exchange rate exposure, hedging and cash flows. <i>Journal of Banking and Finance</i> , 2008, 32, 1508-1521.	2.9	97
14	Crossing the lines: The conditional relation between exchange rate exposure and stock returns in emerging and developed markets. <i>Journal of International Money and Finance</i> , 2012, 31, 766-792.	2.5	76
15	Corporate hedging and speculation with derivatives. <i>Journal of Corporate Finance</i> , 2019, 57, 9-34.	5.5	74
16	Corporate cash flow and stock price exposures to foreign exchange rate risk. <i>Journal of Corporate Finance</i> , 2007, 13, 981-994.	5.5	56
17	Another look at the relationship between cross-market correlation and volatility. <i>Finance Research Letters</i> , 2005, 2, 75-88.	6.7	38
18	A primer on the exposure of non-financial corporations to foreign exchange rate risk. <i>Journal of Multinational Financial Management</i> , 2005, 15, 394-413.	2.3	28

#	ARTICLE	IF	CITATIONS
19	The Impact of the Introduction of the Euro on Foreign Exchange Rate Risk Exposures. SSRN Electronic Journal, 0, , .	0.4	27
20	Competition without fungibility: Evidence from alternative market structures for derivatives. Journal of Banking and Finance, 2007, 31, 659-677.	2.9	26
21	The Euro and European Financial Market Dependence. SSRN Electronic Journal, 2007, , .	0.4	20
22	Asymmetric loss functions and the rationality of expected stock returns. International Journal of Forecasting, 2011, 27, 413-437.	6.5	20
23	Does adverse selection affect bid-ask spreads for options?. Journal of Futures Markets, 2008, 28, 417-437.	1.8	18
24	The use of options in corporate risk management. Managerial Finance, 2006, 32, 160-181.	1.2	16
25	Corporate Risk Management as a Lever for Shareholder Value Creation. SSRN Electronic Journal, 2001, , .	0.4	10
26	International Portfolio Investment: Theory, Evidence, and Institutional Framework. SSRN Electronic Journal, 2001, , .	0.4	8
27	Alternative Market Structures for Derivatives. SSRN Electronic Journal, 0, , .	0.4	5
28	The Interest Rate Exposure of Nonfinancial Corporations. SSRN Electronic Journal, 2001, , .	0.4	4
29	Estimating Systemic Risk in the International Financial System. SSRN Electronic Journal, 2005, , .	0.4	3
30	Corporate Cash Flow and Stock Price Exposures to Foreign Exchange Rate Risk. SSRN Electronic Journal, 2007, , .	0.4	3
31	How Important is Financial Risk?. SSRN Electronic Journal, 0, , .	0.4	3
32	Corporate Break-ups and Information Asymmetry: A Market-Microstructure Analysis. SSRN Electronic Journal, 0, , .	0.4	1
33	The Financial Risks of Corporations in the Global Economy. SSRN Electronic Journal, 0, , .	0.4	0
34	The Cross-Sectional Determinants of Firm Risk. SSRN Electronic Journal, 0, , .	0.4	0
35	Why are U.S. Firms More Volatile than Foreign Firms?. SSRN Electronic Journal, 0, , .	0.4	0
36	Asymmetric Loss Functions and the Rationality of Expected Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
37	Are Short-Sellers Different?. SSRN Electronic Journal, 0, , .	0.4	0
38	Post-Retirement Benefit Plans, Leverage, and Real Investment. SSRN Electronic Journal, 0, , .	0.4	0