

Mitch Warachka

List of Publications by Year in descending order

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Version: 2024-02-01

17
papers

638
citations

1307594

7
h-index

940533

16
g-index

17
all docs

17
docs citations

17
times ranked

343
citing authors

#	ARTICLE	IF	CITATIONS
1	Frog in the Pan: Continuous Information and Momentum. <i>Review of Financial Studies</i> , 2014, 27, 2171-2218.	6.8	230
2	Testing market efficiency using statistical arbitrage with applications to momentum and value strategies. <i>Journal of Financial Economics</i> , 2004, 73, 525-565.	9.0	137
3	The disparity between long-term and short-term forecasted earnings growth. <i>Journal of Financial Economics</i> , 2011, 100, 424-442.	9.0	73
4	Streaks in Earnings Surprises and the Cross-Section of Stock Returns. <i>Management Science</i> , 2012, 58, 1305-1321.	4.1	60
5	Using High-Frequency Transaction Data to Estimate the Probability of Informed Trading. <i>Journal of Financial Econometrics</i> , 2009, 7, 288-311.	1.5	42
6	Investment in a Smaller World: The Implications of Air Travel for Investors and Firms. <i>Management Science</i> , 2021, 67, 417-435.	4.1	24
7	An improved test for statistical arbitrage. <i>Journal of Financial Markets</i> , 2012, 15, 47-80.	1.3	20
8	Optimal liquidation strategies and their implications. <i>Journal of Economic Dynamics and Control</i> , 2007, 31, 1431-1450.	1.6	10
9	Forecast Accuracy Uncertainty and Momentum. <i>Management Science</i> , 2009, 55, 1035-1046.	4.1	10
10	The impact of transaction duration, volume and direction on price dynamics and volatility. <i>Quantitative Finance</i> , 2011, 11, 447-457.	1.7	8
11	Fiscal Policy, Consumption Risk, and Stock Returns: Evidence from U.S. States. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 109-136.	3.5	7
12	The implied jump risk of LIBOR rates. <i>Journal of Banking and Finance</i> , 2005, 29, 2503-2522.	2.9	6
13	Do Large Gains Make Willing Sellers?. <i>Journal of Financial and Quantitative Analysis</i> , 2022, 57, 1486-1528.	3.5	5
14	Lottery tax windfalls, state-level fiscal policy, and consumption. <i>Economics Letters</i> , 2015, 129, 9-12.	1.9	3
15	Implied measures of relative fund performance. <i>Financial Markets and Portfolio Management</i> , 2008, 22, 47-66.	2.0	2
16	Affiliation bias in the online market for rental accommodation. <i>Real Estate Economics</i> , 2021, 49, 224-266.	1.7	1
17	Does Finance Make Us Less Social?. <i>Journal of Financial and Quantitative Analysis</i> , 0, , 1-57.	3.5	0