Mitch Warachka

List of Publications by Year
in descending order

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