

Michael F Ferguson

List of Publications by Year in descending order

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7
papers

188
citations

1307594

7
h-index

1720034

7
g-index

7
all docs

7
docs citations

7
times ranked

99
citing authors

#	ARTICLE	IF	CITATIONS
1	On the Relation between EGARCH Idiosyncratic Volatility and Expected Stock Returns. Journal of Financial and Quantitative Analysis, 2014, 49, 271-296.	3.5	69
2	Execution Costs and Their Intraday Variation in Futures Markets. The Journal of Business, 2001, 74, 125-160.	2.1	33
3	Idiosyncratic Risk, Investor Base, and Returns. Financial Management, 2015, 44, 267-293.	2.7	29
4	Concentrated trading in the foreign exchange futures markets: Discretionary liquidity trading or market closure?. Journal of Futures Markets, 1998, 18, 343-362.	1.8	17
5	Is Lending Discrimination Always Costly?. Journal of Real Estate Finance and Economics, 2000, 21, 23-44.	1.5	16
6	Title is missing!. Journal of Financial Services Research, 1997, 11, 153-168.	1.5	14
7	Hazard stocks and expected returns. Journal of Banking and Finance, 2021, 125, 106094.	2.9	10