

# S Viswanathan

## List of Publications by Year in descending order

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Version: 2024-02-01

34  
papers

6,954  
citations

218381

26  
h-index

433756

31  
g-index

38  
all docs

38  
docs citations

38  
times ranked

2213  
citing authors

#	ARTICLE	IF	CITATIONS
1	Valuation waves and merger activity: The empirical evidence. <i>Journal of Financial Economics</i> , 2005, 77, 561-603.	4.6	1,063
2	A Theory of the Interday Variations in Volume, Variance, and Trading Costs in Securities Markets. <i>Review of Financial Studies</i> , 1990, 3, 593-624.	3.7	726
3	Market Valuation and Merger Waves. <i>Journal of Finance</i> , 2004, 59, 2685-2718.	3.2	724
4	Stock Market Declines and Liquidity. <i>Journal of Finance</i> , 2010, 65, 257-293.	3.2	474
5	Variations in Trading Volume, Return Volatility, and Trading Costs: Evidence on Recent Price Formation Models. <i>Journal of Finance</i> , 1993, 48, 187-211.	3.2	409
6	Collateral, Risk Management, and the Distribution of Debt Capacity. <i>Journal of Finance</i> , 2010, 65, 2293-2322.	3.2	367
7	Collateral and capital structure. <i>Journal of Financial Economics</i> , 2013, 109, 466-492.	4.6	346
8	Strategic Trading When Agents Forecast the Forecasts of Others. <i>Journal of Finance</i> , 1996, 51, 1437-1478.	3.2	333
9	The Effect of Public Information and Competition on Trading Volume and Price Volatility. <i>Review of Financial Studies</i> , 1993, 6, 23-56.	3.7	209
10	Episodic Liquidity Crises: Cooperative and Predatory Trading. <i>Journal of Finance</i> , 2007, 62, 2235-2274.	3.2	208
11	Dynamic risk management. <i>Journal of Financial Economics</i> , 2014, 111, 271-296.	4.6	202
12	Do Inventories Matter in Dealership Markets? Evidence from the London Stock Exchange. <i>Journal of Finance</i> , 1998, 53, 1623-1656.	3.2	173
13	No Arbitrage and Arbitrage Pricing: A New Approach. <i>Journal of Finance</i> , 1993, 48, 1231-1262.	3.2	168
14	Strategic Trading with Asymmetrically Informed Traders and Long-Lived Information. <i>Journal of Financial and Quantitative Analysis</i> , 1994, 29, 499.	2.0	164
15	Trade Disclosure Regulation in Markets with Negotiated Trades. <i>Review of Financial Studies</i> , 1999, 12, 873-900.	3.7	129
16	A New Approach to International Arbitrage Pricing. <i>Journal of Finance</i> , 1993, 48, 1719-1747.	3.2	115
17	How to Define Illegal Price Manipulation. <i>American Economic Review</i> , 2008, 98, 274-279.	4.0	111
18	Preferencing, Internalization, Best Execution, and Dealer Profits. <i>Journal of Finance</i> , 1999, 54, 1799-1828.	3.2	110

#	ARTICLE	IF	CITATIONS
19	Strategic Trading When Agents Forecast the Forecasts of Others. , 1996, 51, 1437.		104
20	Market architecture: limit-order books versus dealership markets. Journal of Financial Markets, 2002, 5, 127-167.	0.7	95
21	Can Speculative Trading Explain the Volume-Volatility Relation?. Journal of Business and Economic Statistics, 1995, 13, 379-396.	1.8	83
22	Why Do Firms Hedge? An Asymmetric Information Approach. SSRN Electronic Journal, 1998, , .	0.4	82
23	The Direct Entry Versus Takeover Decision and Stock Price Performance Around Takeovers. The Journal of Business, 1994, 67, 1.	2.1	82
24	Corporate Reorganizations and Non-Cash Auctions. Journal of Finance, 2000, 55, 1807-1849.	3.2	59
25	Why Do Firms Hedge? <i>An Asymmetric Information Model</i>. Journal of Fixed Income, 2015, 25, 7-25.	0.5	58
26	Inter-Dealer Trading in Financial Markets. The Journal of Business, 2004, 77, 987-1040.	2.1	51
27	Financial Intermediary Capital. Review of Economic Studies, 2019, 86, 413-455.	2.9	48
28	On the Existence of Linear Equilibria in Models of Market Making. Mathematical Finance, 2001, 11, 1-31.	0.9	38
29	EFFICIENT MECHANISMS FOR MERGERS AND ACQUISITIONS*. International Economic Review, 2007, 48, 995-1035.	0.6	35
30	No Arbitrage and Arbitrage Pricing: A New Approach. , 1993, 48, 1231.		35
31	A New Approach to International Arbitrage Pricing. , 1993, 48, 1719.		27
32	Endogenous Events and Long-Run Returns. Review of Financial Studies, 2008, 21, 855-888.	3.7	26
33	Risk Management in Financial Institutions. SSRN Electronic Journal, 2015, , .	0.4	4
34	Household Risk Management. SSRN Electronic Journal, 0, , .	0.4	2