

# 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  | Financial Intermediary Capital. <i>Review of Economic Studies</i> , 2019, 86, 413-455.                                    | 2.9 | 48        |
| 2  | Risk Management in Financial Institutions. <i>SSRN Electronic Journal</i> , 2015, , .                                     | 0.4 | 4         |
| 3  | Why Do Firms Hedge? <i>An Asymmetric Information Model</i>. <i>Journal of Fixed Income</i> , 2015, 25, 7-25.              | 0.5 | 58        |
| 4  | Dynamic risk management. <i>Journal of Financial Economics</i> , 2014, 111, 271-296.                                      | 4.6 | 202       |
| 5  | Collateral and capital structure. <i>Journal of Financial Economics</i> , 2013, 109, 466-492.                             | 4.6 | 346       |
| 6  | Stock Market Declines and Liquidity. <i>Journal of Finance</i> , 2010, 65, 257-293.                                       | 3.2 | 474       |
| 7  | Collateral, Risk Management, and the Distribution of Debt Capacity. <i>Journal of Finance</i> , 2010, 65, 2293-2322.      | 3.2 | 367       |
| 8  | Endogenous Events and Long-Run Returns. <i>Review of Financial Studies</i> , 2008, 21, 855-888.                           | 3.7 | 26        |
| 9  | How to Define Illegal Price Manipulation. <i>American Economic Review</i> , 2008, 98, 274-279.                            | 4.0 | 111       |
| 10 | Episodic Liquidity Crises: Cooperative and Predatory Trading. <i>Journal of Finance</i> , 2007, 62, 2235-2274.            | 3.2 | 208       |
| 11 | EFFICIENT MECHANISMS FOR MERGERS AND ACQUISITIONS*. <i>International Economic Review</i> , 2007, 48, 995-1035.            | 0.6 | 35        |
| 12 | Valuation waves and merger activity: The empirical evidence. <i>Journal of Financial Economics</i> , 2005, 77, 561-603.   | 4.6 | 1,063     |
| 13 | Market Valuation and Merger Waves. <i>Journal of Finance</i> , 2004, 59, 2685-2718.                                       | 3.2 | 724       |
| 14 | Interâ€Dealer Trading in Financial Markets. <i>The Journal of Business</i> , 2004, 77, 987-1040.                          | 2.1 | 51        |
| 15 | Market architecture: limit-order books versus dealership markets. <i>Journal of Financial Markets</i> , 2002, 5, 127-167. | 0.7 | 95        |
| 16 | On the Existence of Linear Equilibria in Models of Market Making. <i>Mathematical Finance</i> , 2001, 11, 1-31.           | 0.9 | 38        |
| 17 | Corporate Reorganizations and Non-Cash Auctions. <i>Journal of Finance</i> , 2000, 55, 1807-1849.                         | 3.2 | 59        |
| 18 | Trade Disclosure Regulation in Markets with Negotiated Trades. <i>Review of Financial Studies</i> , 1999, 12, 873-900.    | 3.7 | 129       |

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 19 | Preferencing, Internalization, Best Execution, and Dealer Profits. <i>Journal of Finance</i> , 1999, 54, 1799-1828.   | 3.2 | 110       |
| 20 | Do Inventories Matter in Dealership Markets? Evidence from the London Stock Exchange. <i>Journal of Finance</i> , 1998, 53, 1623-1656.                        | 3.2 | 173       |
| 21 | Why Do Firms Hedge? An Asymmetric Information Approach. <i>SSRN Electronic Journal</i> , 1998, , .  | 0.4 | 82        |
| 22 | Strategic Trading When Agents Forecast the Forecasts of Others. <i>Journal of Finance</i> , 1996, 51, 1437-1478.  | 3.2 | 333       |
| 23 | Strategic Trading When Agents Forecast the Forecasts of Others. , 1996, 51, 1437.   |     | 104       |
| 24 | Can Speculative Trading Explain the Volumeâ€“Volatility Relation?. <i>Journal of Business and Economic Statistics</i> , 1995, 13, 379-396.                    | 1.8 | 83        |
| 25 | Strategic Trading with Asymmetrically Informed Traders and Long-Lived Information. <i>Journal of Financial and Quantitative Analysis</i> , 1994, 29, 499.     | 2.0 | 164       |
| 26 | The Direct Entry Versus Takeover Decision and Stock Price Performance Around Takeovers. <i>The Journal of Business</i> , 1994, 67, 1.                         | 2.1 | 82        |
| 27 | 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       |
| 28 | A New Approach to International Arbitrage Pricing. <i>Journal of Finance</i> , 1993, 48, 1719-1747.   | 3.2 | 115       |
| 29 | 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       |
| 30 | No Arbitrage and Arbitrage Pricing: A New Approach. <i>Journal of Finance</i> , 1993, 48, 1231-1262.  | 3.2 | 168       |
| 31 | No Arbitrage and Arbitrage Pricing: A New Approach. , 1993, 48, 1231.   |     | 35        |
| 32 | A New Approach to International Arbitrage Pricing. , 1993, 48, 1719.  |     | 27        |
| 33 | 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       |
| 34 | Household Risk Management. <i>SSRN Electronic Journal</i> , 0, , .  | 0.4 | 2         |