Ruslan Goyenko

List of Publications by Year
in descending order

8 papers	260 citations	3 h-index (2258059)	4 g-index (2272923)
8 all docs	8 docs citations	8 times ranked	149 citing authors

#	Article	IF	Citations
1	Illiquidity Premia in the Equity Options Market. Review of Financial Studies, 2018, 31, 811-851.	6.8	111
2	Treasury Bond Illiquidity and Global Equity Returns. Journal of Financial and Quantitative Analysis, 2014, 49, 1227-1253.	3.5	31
3	Treasury Liquidity, Funding Liquidity and Mutual Fund Performance. SSRN Electronic Journal, 2012, , .	0.4	1
4	The Term Structure of Bond Market Liquidity and Its Implications for Expected Bond Returns. Journal of Financial and Quantitative Analysis, 2011, 46, 111-139.	3.5	108
5	Flight-to-Liquidity and Global Equity Returns. SSRN Electronic Journal, 2008, , .	0.4	7
6	Informed Trading of Options, Option Expiration Risk, and Stock Return Predictability. SSRN Electronic Journal, 0, , .	0.4	0
7	The Term Structure of Bond Market Liquidity and Its Implications for Expected Bond Returns. , 0, .		1
8	The Joint Cross Section of Option and Stock Returns Predictability with Big Data and Machine Learning. SSRN Electronic Journal, 0, , .	0.4	1