

# Lubomir Petrasek

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/1819992/publications.pdf>

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14  
papers

225  
citations

1307594

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h-index

1199594

12  
g-index

14  
all docs

14  
docs citations

14  
times ranked

115  
citing authors

#	ARTICLE	IF	CITATIONS
1	Asset mispricing. Journal of Financial Economics, 2021, 141, 981-1006.	9.0	13
2	Hedge Fund Treasury Trading and Funding Fragility: Evidence from the COVID-19 Crisis. Finance and Economics Discussion Series, 2021, 2021, 1-68.	0.5	1
3	Sizing hedge funds' Treasury market activities and holdings. FEDS Notes, 2021, 2021, .	0.7	2
4	Style and Skill: Hedge Funds, Mutual Funds, and Momentum. Management Science, 2020, 66, 5505-5531.	4.1	25
5	Hedge Fund Holdings and Stock Market Efficiency. Review of Asset Pricing Studies, 2018, 8, 77-116.	2.5	64
6	What Is the Nature of Hedge Fund Manager Skills? Evidence from the Risk-Arbitrage Strategy. Journal of Financial and Quantitative Analysis, 2016, 51, 929-957.	3.5	21
7	The Effects of FOMC Communications before Policy Tightening in 1994 and 2004. FEDS Notes, 2015, 2015, .	0.7	2
8	Liquidity risk in stock returns: An event-study perspective. Journal of Banking and Finance, 2014, 45, 72-83.	2.9	29
9	Liquidity risk and institutional ownership. Journal of Financial Markets, 2014, 21, 76-97.	1.3	35
10	Hedge Fund Holdings and Stock Market Efficiency. Finance and Economics Discussion Series, 2014, 2014, 1-58.	0.5	1
11	Multimarket trading and corporate bond liquidity. Journal of Banking and Finance, 2012, 36, 2110-2121.	2.9	15
12	Do Transparent Firms Pay out More Cash to Shareholders? Evidence from International Cross-Listings. Financial Management, 2012, 41, 615-636.	2.7	15
13	Liquidity Risk and Hedge Fund Ownership. Finance and Economics Discussion Series, 2011, 2011, 1-60.	0.5	1
14	Hedge Fund Holdings and Stock Market Efficiency. SSRN Electronic Journal, 0, , .	0.4	1