

Elvira Sojli

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3146100/publications.pdf>

Version: 2024-02-01

26
papers

526
citations

1040056

9
h-index

1058476

14
g-index

26
all docs

26
docs citations

26
times ranked

302
citing authors

#	ARTICLE	IF	CITATIONS
1	Exchange rate forecasting, order flow and macroeconomic information. Journal of International Economics, 2010, 80, 72-88.	3.0	209
2	Foreign political connections. Journal of International Business Studies, 2017, 48, 244-266.	7.3	68
3	COVID-19 restrictions and age-specific mental health—U.S. probability-based panel evidence. Translational Psychiatry, 2021, 11, 418.	4.8	39
4	Timing exchange rates using order flow: The case of the Loonie. Journal of Banking and Finance, 2010, 34, 2917-2928.	2.9	36
5	The Feeble Link between Exchange Rates and Fundamentals: Can We Blame the Discount Factor?. Journal of Money, Credit and Banking, 2009, 41, 437-442.	1.6	31
6	Exchange Rate Forecasting, Order Flow and Macroeconomic Information. SSRN Electronic Journal, 0, , .	0.4	29
7	Contagion in emerging markets: the Russian crisis. Applied Financial Economics, 2007, 17, 197-213.	0.5	18
8	The Impact of Foreign Government Investments: Sovereign Wealth Fund Investments in the United States. International Finance Review, 2011, , 207-243.	0.6	18
9	Managing systemic risk in The Netherlands. International Review of Economics and Finance, 2015, 40, 231-245.	4.5	14
10	Common Mental Disorders and Economic Uncertainty: Evidence from the COVID-19 Pandemic in the U.S.. PLoS ONE, 2021, 16, e0260726.	2.5	14
11	Flashes of Trading Intent at NASDAQ. Journal of Financial and Quantitative Analysis, 2016, 51, 165-196.	3.5	11
12	Economic valuation of liquidity timing. Journal of Banking and Finance, 2013, 37, 5073-5087.	2.9	8
13	Cross-Sided Liquidity Externalities. Management Science, 2018, 64, 2901-2929.	4.1	7
14	Quoting Activity and the Cost of Capital. Journal of Financial and Quantitative Analysis, 2021, 56, 2764-2799.	3.5	5
15	Identifying Cross-Sided Liquidity Externalities. SSRN Electronic Journal, 0, , .	0.4	4
16	Trading on Algos. SSRN Electronic Journal, 0, , .	0.4	4
17	Timing Exchange Rates Using Order Flow: The Case of the Loonie. SSRN Electronic Journal, 2010, , .	0.4	3
18	Aggregate Stock Market Illiquidity and Bond Risk Premia. SSRN Electronic Journal, 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
19	Divided governments and futures prices. <i>Journal of Econometrics</i> , 2015, 187, 622-633.	6.5	2
20	The Impact of Foreign Government Investment: Sovereign Wealth Fund Investments in the U.S.. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
21	Divided Governments and Asset Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
22	Financial Crises Propagation. <i>Contemporary Studies in Economic and Financial Analysis</i> , 2011, , 495-522.	0.5	0
23	Forging remote relationships. <i>Science</i> , 2021, 372, 24-26.	12.6	0
24	Economic Valuation of Liquidity Timing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
25	Quotes, Trades and the Cost of Capital. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
26	The Equity Volatility-Volume Ratio and Treasury Bond Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0