

# 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	Quoting Activity and the Cost of Capital. <i>Journal of Financial and Quantitative Analysis</i> , 2021, 56, 2764-2799.	3.5	5
2	Forging remote relationships. <i>Science</i> , 2021, 372, 24-26.	12.6	0
3	COVID-19 restrictions and age-specific mental health—U.S. probability-based panel evidence. <i>Translational Psychiatry</i> , 2021, 11, 418.	4.8	39
4	Common Mental Disorders and Economic Uncertainty: Evidence from the COVID-19 Pandemic in the U.S.. <i>PLoS ONE</i> , 2021, 16, e0260726.	2.5	14
5	Cross-Sided Liquidity Externalities. <i>Management Science</i> , 2018, 64, 2901-2929.	4.1	7
6	Foreign political connections. <i>Journal of International Business Studies</i> , 2017, 48, 244-266.	7.3	68
7	Flashes of Trading Intent at NASDAQ. <i>Journal of Financial and Quantitative Analysis</i> , 2016, 51, 165-196.	3.5	11
8	Managing systemic risk in The Netherlands. <i>International Review of Economics and Finance</i> , 2015, 40, 231-245.	4.5	14
9	Divided governments and futures prices. <i>Journal of Econometrics</i> , 2015, 187, 622-633.	6.5	2
10	Economic valuation of liquidity timing. <i>Journal of Banking and Finance</i> , 2013, 37, 5073-5087.	2.9	8
11	The Impact of Foreign Government Investments: Sovereign Wealth Fund Investments in the United States. <i>International Finance Review</i> , 2011, , 207-243.	0.6	18
12	Financial Crises Propagation. <i>Contemporary Studies in Economic and Financial Analysis</i> , 2011, , 495-522.	0.5	0
13	Timing Exchange Rates Using Order Flow: The Case of the Loonie. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	3
14	Exchange rate forecasting, order flow and macroeconomic information. <i>Journal of International Economics</i> , 2010, 80, 72-88.	3.0	209
15	Timing exchange rates using order flow: The case of the Loonie. <i>Journal of Banking and Finance</i> , 2010, 34, 2917-2928.	2.9	36
16	The Feeble Link between Exchange Rates and Fundamentals: Can We Blame the Discount Factor?. <i>Journal of Money, Credit and Banking</i> , 2009, 41, 437-442.	1.6	31
17	Contagion in emerging markets: the Russian crisis. <i>Applied Financial Economics</i> , 2007, 17, 197-213.	0.5	18
18	Exchange Rate Forecasting, Order Flow and Macroeconomic Information. <i>SSRN Electronic Journal</i> , 0, , .	0.4	29

#	ARTICLE	IF	CITATIONS
19	Divided Governments and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	1
20	The Impact of Foreign Government Investment: Sovereign Wealth Fund Investments in the U.S.. SSRN Electronic Journal, 0, , .	0.4	2
21	Identifying Cross-Sided Liquidity Externalities. SSRN Electronic Journal, 0, , .	0.4	4
22	Trading on Algos. SSRN Electronic Journal, 0, , .	0.4	4
23	Aggregate Stock Market Illiquidity and Bond Risk Premia. SSRN Electronic Journal, 0, , .	0.4	3
24	Economic Valuation of Liquidity Timing. SSRN Electronic Journal, 0, , .	0.4	0
25	Quotes, Trades and the Cost of Capital. SSRN Electronic Journal, 0, , .	0.4	0
26	The Equity Volatility-Volume Ratio and Treasury Bond Returns. SSRN Electronic Journal, 0, , .	0.4	0