

Denitsa Stefanova

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3756777/publications.pdf>

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3
papers

38
citations

2258059

3
h-index

2550090

3
g-index

4
all docs

4
docs citations

4
times ranked

43
citing authors

#	ARTICLE	IF	CITATIONS
1	The evolving beta-liquidity relationship of hedge funds. <i>Journal of Empirical Finance</i> , 2017, 44, 286-303.	1.8	7
2	Dynamic Hedging and Extreme Asset Co-movements. <i>Review of Financial Studies</i> , 2015, 28, 743-790.	6.8	13
3	Where to Hide in Bad Times: Or Should One Still Diversify Internationally?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0