

Tobias Hahn

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3907171/publications.pdf>

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8
papers

34
citations

2682572

2
h-index

2550090

3
g-index

8
all docs

8
docs citations

8
times ranked

34
citing authors

#	ARTICLE	IF	CITATIONS
1	Industry momentum: an exchange-traded funds approach. Accounting and Finance, 2021, 61, 4007-4024.	3.2	3
2	News media analytics in finance: a survey. Accounting and Finance, 2020, 60, 1385-1434.	3.2	14
3	A Unifying Model for Statistical Arbitrage: Model Assumptions and Empirical Failure. Computational Economics, 2020, , 1.	2.6	0
4	Modelling momentum winner/loser asymmetry: the sources of winner and loser returns in the ASX200 and S&P500. Accounting and Finance, 2019, 59, 657-684.	3.2	0
5	Australian momentum: performance, capacity and the GFC effect. Accounting and Finance, 2017, 57, 261-287.	3.2	9
6	Developing High-Frequency Foreign Exchange Trading Systems. SSRN Electronic Journal, 0, , .	0.4	5
7	Momentum Investing and the GFC: The Case of the S&P/ASX100. SSRN Electronic Journal, 0, , .	0.4	3
8	Returns to Selecting Value Stocks in Australia – The Aby Filters. SSRN Electronic Journal, 0, , .	0.4	0