

Markus S Broman

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4335174/publications.pdf>

Version: 2024-02-01

5
papers

102
citations

2682572

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2272923

4
g-index

5
all docs

5
docs citations

5
times ranked

52
citing authors

#	ARTICLE	IF	CITATIONS
1	Liquidity, style investing and excess comovement of exchange-traded fund returns. Journal of Financial Markets, 2016, 30, 27-53.	1.3	51
2	Relative Liquidity, Fund Flows and Short-term Demand: Evidence from Exchange-Traded Funds. Financial Review, 2018, 53, 87-115.	1.8	41
3	Naïve Style-Level Feedback Trading in Passive Funds. Journal of Financial and Quantitative Analysis, 2022, 57, 1083-1114.	3.5	8
4	Local demand shocks, excess comovement and return predictability. Journal of Banking and Finance, 2020, 119, 105910.	2.9	2
5	Style-level Return Chasing and Noise Trader Demand. SSRN Electronic Journal, 0, , .	0.4	0