

# 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

2  
h-index

2272923

4  
g-index

5  
all docs

5  
docs citations

5  
times ranked

52  
citing authors

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