

Steffen Hitzemann

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/62611/publications.pdf>

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6
papers

72
citations

2258059

3
h-index

1872680

6
g-index

6
all docs

6
docs citations

6
times ranked

23
citing authors

#	ARTICLE	IF	CITATIONS
1	Oil volatility risk. <i>Journal of Financial Economics</i> , 2022, 144, 456-491.	9.0	33
2	Paying for beta: Leverage demand and asset management fees. <i>Journal of Financial Economics</i> , 2022, 145, 105-128.	9.0	3
3	Empirical performance of reduced-form models for emission permit prices. <i>Review of Derivatives Research</i> , 2019, 22, 389-418.	0.8	3
4	Equilibrium Price Dynamics of Emission Permits. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 1653-1678.	3.5	18
5	Emission permits and the announcement of realized emissions: Price impact, trading volume, and volatilities. <i>Energy Economics</i> , 2015, 51, 560-569.	12.1	12
6	On the combinatorics of Galois numbers. <i>Discrete Mathematics</i> , 2010, 310, 3551-3557.	0.7	3