

# Prachi Deuskar

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/685014/publications.pdf>

Version: 2024-02-01

9  
papers

235  
citations

1937685

4  
h-index

1720034

7  
g-index

9  
all docs

9  
docs citations

9  
times ranked

168  
citing authors

#	ARTICLE	IF	CITATIONS
1	The Good or the Bad? Which Mutual Fund Managers Join Hedge Funds?. Review of Financial Studies, 2011, 24, 3008-3024.	6.8	75
2	Market Liquidity and Flow-driven Risk. Review of Financial Studies, 2011, 24, 721-753.	6.8	56
3	Liquidity effect in OTC options markets: Premium or discount?. Journal of Financial Markets, 2011, 14, 127-160.	1.3	55
4	The economic determinants of interest rate option smiles. Journal of Banking and Finance, 2008, 32, 714-728.	2.9	29
5	Funding liquidity and market liquidity in government bonds. Journal of Banking and Finance, 2021, 129, 106165.	2.9	7
6	Signal on the Margin: Behavior of Levered Investors and Future Economic Conditions*. Review of Finance, 2020, 24, 1039-1077.	6.3	4
7	How does regret affect investor behaviour? Evidence from Chinese stock markets. Accounting and Finance, 2021, 61, 1851-1896.	3.2	4
8	The Economic Determinants of Interest Rate Option Smiles. SSRN Electronic Journal, 2007, , .	0.4	3
9	Central Banks and Dynamics of Bond Market Liquidity. SSRN Electronic Journal, 2016, , .	0.4	2