

Björn Hagström

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7207452/publications.pdf>

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2
papers

150
citations

2682572

2
h-index

2917675

2
g-index

2
all docs

2
docs citations

2
times ranked

86
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk and Return in High-Frequency Trading. Journal of Financial and Quantitative Analysis, 2019, 54, 993-1024.	3.5	142
2	Do volatility extensions improve the quality of closing call auctions?. Financial Review, 2021, 56, 385-406.	1.8	8