Björn Hagströmer

List of Publications by Year in descending order

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2682572 2917675 2 150 2 2 citations g-index h-index papers 2 2 2 86 docs citations times ranked citing authors all docs

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