

Amber Anand

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10436930/publications.pdf>

Version: 2024-02-01

18
papers

1,039
citations

840776

11
h-index

940533

16
g-index

18
all docs

18
docs citations

18
times ranked

448
citing authors

#	ARTICLE	IF	CITATIONS
1	Institutional trading and stock resiliency: Evidence from the 2007–2009 financial crisis. <i>Journal of Financial Economics</i> , 2013, 108, 773-797.	9.0	205
2	Performance of Institutional Trading Desks: An Analysis of Persistence in Trading Costs. <i>Review of Financial Studies</i> , 2012, 25, 557-598.	6.8	184
3	Stealth Trading in Options Markets. <i>Journal of Financial and Quantitative Analysis</i> , 2007, 42, 167-187.	3.5	126
4	Market conditions, fragility, and the economics of market making. <i>Journal of Financial Economics</i> , 2016, 121, 327-349.	9.0	98
5	Paying for Market Quality. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 1427-1457.	3.5	73
6	Information and the Intermediary: Are Market Intermediaries Informed Traders in Electronic Markets?. <i>Journal of Financial and Quantitative Analysis</i> , 2008, 43, 1-28.	3.5	63
7	Can order exposure be mandated?. <i>Journal of Financial Markets</i> , 2004, 7, 405-426.	1.3	53
8	Geographic proximity and price discovery: Evidence from NASDAQ. <i>Journal of Financial Markets</i> , 2011, 14, 193-226.	1.3	43
9	Institutional Order Handling and Broker-Affiliated Trading Venues. <i>Review of Financial Studies</i> , 2021, 34, 3364-3402.	6.8	34
10	The value of the specialist: Empirical evidence from the CBOE. <i>Journal of Financial Markets</i> , 2006, 9, 100-118.	1.3	33
11	Mutual Fund Trading Style and Bond Market Fragility. <i>Review of Financial Studies</i> , 2021, 34, 2993-3044.	6.8	32
12	Market Crashes and Institutional Trading. <i>SSRN Electronic Journal</i> , 0, , .	0.4	24
13	Make-Take Structure and Market Quality: Evidence from the U.S. Options Markets. <i>Management Science</i> , 2016, 62, 3271-3290.	4.1	20
14	Should Exchanges Impose Market Maker Obligations?. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	19
15	Information and the Intermediary: Are Market Intermediaries Informed Traders in Electronic Markets?. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	17
16	Institutional Order Handling and Broker-Affiliated Trading Venues. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
17	Does institutional trading affect underwriting?. <i>Journal of Corporate Finance</i> , 2019, 58, 101495.	5.5	4
18	Cleaning house: Stock reassignments on the NYSE. <i>Journal of Financial Markets</i> , 2009, 12, 727-753.	1.3	2