

Mao Ye

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10826091/publications.pdf>

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19
papers

1,240
citations

1040056

9
h-index

1281871

11
g-index

19
all docs

19
docs citations

19
times ranked

517
citing authors

#	ARTICLE	IF	CITATIONS
1	Is market fragmentation harming market quality?. Journal of Financial Economics, 2011, 100, 459-474.	9.0	448
2	What's Not There: Odd Lots and Market Data. Journal of Finance, 2014, 69, 2199-2236.	5.1	187
3	Sparse Signals in the Cross-Section of Returns. Journal of Finance, 2019, 74, 449-492.	5.1	177
4	Why Trading Speed Matters: A Tale of Queue Rationing under Price Controls. Review of Financial Studies, 2018, 31, 2157-2183.	6.8	86
5	Big Data in Finance. Review of Financial Studies, 2021, 34, 3213-3225.	6.8	64
6	Why Discrete Price Fragments U.S. Stock Exchanges and Disperses Their Fee Structures. Review of Financial Studies, 2019, 32, 1068-1101.	6.8	59
7	A Glimpse into the Dark: Price Formation, Transaction Cost and Market Share of the Crossing Network. SSRN Electronic Journal, 0, , .	0.4	53
8	Designated market makers still matter: Evidence from two natural experiments. Journal of Financial Economics, 2017, 126, 652-667.	9.0	50
9	Discrete Pricing and Market Fragmentation: A Tale of Two-Sided Markets. American Economic Review, 2017, 107, 196-199.	8.5	32
10	Who provides liquidity, and when?. Journal of Financial Economics, 2021, 141, 968-980.	9.0	30
11	What's Not There: The Odd-Lot Bias in TAQ Data. SSRN Electronic Journal, 0, , .	0.4	19
12	Non-Execution and Market Share of Crossing Networks. SSRN Electronic Journal, 0, , .	0.4	10
13	The effect of tick size on managerial learning from stock prices. Journal of Accounting and Economics, 2023, 75, 101515.	3.4	8
14	Information Diffusion on Social Media: Does It Affect Trading, Return, and Liquidity?. SSRN Electronic Journal, 0, , .	0.4	7
15	Market Structure and Corporate Payout Policy: Evidence from a Natural Experiment. SSRN Electronic Journal, 0, , .	0.4	5
16	Fast construction of nanosecond level snapshots of financial markets. Concurrency Computation Practice and Experience, 2014, 26, 2149-2156.	2.2	4
17	Big Data in Finance. SSRN Electronic Journal, 0, , .	0.4	1
18	Designated Market Makers Still Matter: Evidence from Two Natural Experiments. SSRN Electronic Journal, 0, , .	0.4	0

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19	Designated Market Makers Still Matter: Evidence from Two Natural Experiments. SSRN Electronic Journal, 0, , .	0.4	0