

Jonathan Brogaard

List of Publications by Year in descending order

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Version: 2024-02-01

28
papers

3,507
citations

623734

14
h-index

839539

18
g-index

28
all docs

28
docs citations

28
times ranked

1441
citing authors

#	ARTICLE	IF	CITATIONS
1	The Asset-Pricing Implications of Government Economic Policy Uncertainty. <i>Management Science</i> , 2015, 61, 3-18.	4.1	979
2	High-Frequency Trading and Price Discovery. <i>Review of Financial Studies</i> , 2014, 27, 2267-2306.	6.8	874
3	Stock liquidity and default risk. <i>Journal of Financial Economics</i> , 2017, 124, 486-502.	9.0	255
4	Trading Fast and Slow: Colocation and Liquidity. <i>Review of Financial Studies</i> , 2015, 28, 3407-3443.	6.8	188
5	Price Discovery without Trading: Evidence from Limit Orders. <i>Journal of Finance</i> , 2019, 74, 1621-1658.	5.1	144
6	Risk and Return in High-Frequency Trading. <i>Journal of Financial and Quantitative Analysis</i> , 2019, 54, 993-1024.	3.5	142
7	High frequency trading and extreme price movements. <i>Journal of Financial Economics</i> , 2018, 128, 253-265.	9.0	141
8	Networks and productivity: Causal evidence from editor rotations. <i>Journal of Financial Economics</i> , 2014, 111, 251-270.	9.0	108
9	High-Frequency Trading and Extreme Price Movements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	96
10	Global Political Uncertainty and Asset Prices. <i>Review of Financial Studies</i> , 2020, 33, 1737-1780.	6.8	94
11	High-Frequency Trading and the Execution Costs of Institutional Investors. <i>Financial Review</i> , 2014, 49, 345-369.	1.8	85
12	High frequency trading and the 2008 short-sale ban. <i>Journal of Financial Economics</i> , 2017, 124, 22-42.	9.0	82
13	Political Influence and the Renegotiation of Government Contracts. <i>Review of Financial Studies</i> , 2021, 34, 3095-3137.	6.8	68
14	High-Frequency Trading Competition. <i>Journal of Financial and Quantitative Analysis</i> , 2019, 54, 1469-1497.	3.5	67
15	Risk and Return in High Frequency Trading. <i>SSRN Electronic Journal</i> , 0, , .	0.4	31
16	Do Economists Swing for the Fences after Tenure?. <i>Journal of Economic Perspectives</i> , 2018, 32, 179-194.	5.9	31
17	Trading Fast and Slow: Colocation and Market Quality. <i>SSRN Electronic Journal</i> , 0, , .	0.4	26
18	Dark Pool Trading and Information Acquisition. <i>Review of Financial Studies</i> , 2022, 35, 2625-2666.	6.8	24

#	ARTICLE	IF	CITATIONS
19	High-Frequency Trading Competition. SSRN Electronic Journal, 2014, , .	0.4	20
20	Price Discovery Without Trading: Evidence from Limit Orders. SSRN Electronic Journal, 0, , .	0.4	17
21	Institutions and Deposit Insurance: Empirical Evidence. Journal of Financial Services Research, 2018, 54, 269-292.	1.5	11
22	The World Price of Political Uncertainty. SSRN Electronic Journal, 0, , .	0.4	7
23	High Frequency Trading and the 2008 Short Sale Ban. SSRN Electronic Journal, 2014, , .	0.4	5
24	Inequality and Risk Premia. SSRN Electronic Journal, 0, , .	0.4	4
25	Does Floor Trading Matter?. SSRN Electronic Journal, 0, , .	0.4	4
26	On the Causal Effect of Fame on Citations. SSRN Electronic Journal, 0, , .	0.4	3
27	Preventing Information Leakage. SSRN Electronic Journal, 0, , .	0.4	1
28	Do Banks Learn From the Stock Market? Evidence From Syndicated Loans. SSRN Electronic Journal, 0, , .	0.4	0