

Chester Spatt

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11736263/publications.pdf>

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11
papers

2,161
citations

840776

11
h-index

1281871

11
g-index

11
all docs

11
docs citations

11
times ranked

860
citing authors

#	ARTICLE	IF	CITATIONS
1	An Empirical Analysis of the Limit Order Book and the Order Flow in the Paris Bourse. <i>Journal of Finance</i> , 1995, 50, 1655-1689.	5.1	711
2	Market microstructure: A survey of microfoundations, empirical results, and policy implications. <i>Journal of Financial Markets</i> , 2005, 8, 217-264.	1.3	379
3	Price Discovery and Learning during the Preopening Period in the Paris Bourse. <i>Journal of Political Economy</i> , 1999, 107, 1218-1248.	4.5	285
4	An Empirical Analysis of the Limit Order Book and the Order Flow in the Paris Bourse. <i>Journal of Finance</i> , 1995, 50, 1655.	5.1	252
5	Preplay Communication, Participation Restrictions, and Efficiency in Initial Public Offerings. <i>Review of Financial Studies</i> , 1991, 4, 709-726.	6.8	155
6	Bid-Ask Spreads, Trading Networks, and the Pricing of Securitizations. <i>Review of Financial Studies</i> , 2017, 30, 3048-3085.	6.8	114
7	A Survey of the Microstructure of Fixed-Income Markets. <i>Journal of Financial and Quantitative Analysis</i> , 2020, 55, 1-45.	3.5	85
8	Opacity, Credit Rating Shopping, and Bias. <i>Management Science</i> , 2017, 63, 4016-4036.	4.1	65
9	Imperfect Competition in Financial Markets: An Empirical Study of Island and Nasdaq. <i>Management Science</i> , 2010, 56, 2237-2250.	4.1	45
10	The Economics of Credit Rating Agencies. <i>Foundations and Trends in Finance</i> , 2017, 12, 1-116.	3.3	42
11	Security Market Manipulation. <i>Annual Review of Financial Economics</i> , 2014, 6, 405-418.	4.7	28