

Chester Spatt

List of Publications by Year in descending order

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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 | A Survey of the Microstructure of Fixed-Income Markets. <i>Journal of Financial and Quantitative Analysis</i> , 2020, 55, 1-45. | 3.5 | 85 |
| 2 | Bid-Ask Spreads, Trading Networks, and the Pricing of Securitizations. <i>Review of Financial Studies</i> , 2017, 30, 3048-3085. | 6.8 | 114 |
| 3 | Opacity, Credit Rating Shopping, and Bias. <i>Management Science</i> , 2017, 63, 4016-4036. | 4.1 | 65 |
| 4 | The Economics of Credit Rating Agencies. <i>Foundations and Trends in Finance</i> , 2017, 12, 1-116. | 3.3 | 42 |
| 5 | Security Market Manipulation. <i>Annual Review of Financial Economics</i> , 2014, 6, 405-418. | 4.7 | 28 |
| 6 | Imperfect Competition in Financial Markets: An Empirical Study of Island and Nasdaq. <i>Management Science</i> , 2010, 56, 2237-2250. | 4.1 | 45 |
| 7 | Market microstructure: A survey of microfoundations, empirical results, and policy implications. <i>Journal of Financial Markets</i> , 2005, 8, 217-264. | 1.3 | 379 |
| 8 | 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 |
| 9 | 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 |
| 10 | 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 |
| 11 | Preplay Communication, Participation Restrictions, and Efficiency in Initial Public Offerings. <i>Review of Financial Studies</i> , 1991, 4, 709-726. | 6.8 | 155 |