

Burton Hollifield

List of Publications by Year in descending order

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Version: 2024-02-01

22
papers

1,529
citations

759233

12
h-index

940533

16
g-index

23
all docs

23
docs citations

23
times ranked

604
citing authors

#	ARTICLE	IF	CITATIONS
1	What Broker Charges Reveal About Subprime Mortgage Credit Risk. <i>Journal of Real Estate Finance and Economics</i> , 2021, 63, 280-326.	1.5	0
2	Preventing Controversial Catastrophes. <i>Review of Asset Pricing Studies</i> , 2020, 10, 1-60.	2.5	5
3	Municipal Bond Markets. <i>Annual Review of Financial Economics</i> , 2019, 11, 65-84.	4.7	31
4	Bid-Ask Spreads, Trading Networks, and the Pricing of Securitizations. <i>Review of Financial Studies</i> , 2017, 30, 3048-3085.	6.8	114
5	Term Premium Dynamics and the Taylor Rule. <i>Quarterly Journal of Finance</i> , 2017, 07, 1750011.	0.7	8
6	How Subprime Borrowers and Mortgage Brokers Shared the Pie. <i>Real Estate Economics</i> , 2016, 44, 87-154.	1.7	5
7	Disagreement, speculation, and aggregate investment. <i>Journal of Financial Economics</i> , 2016, 119, 210-225.	9.0	63
8	Disagreement, Speculation, and Aggregate Investment. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	2
9	An Examination of Heterogeneous Beliefs with a Short-Sale Constraint in a Dynamic Economy*. <i>Review of Finance</i> , 2008, 12, 323-364.	6.3	133
10	Financial Intermediation and the Costs of Trading in an Opaque Market. <i>Review of Financial Studies</i> , 2007, 20, 275-314.	6.8	298
11	Dealer intermediation and price behavior in the aftermarket for new bond issues. <i>Journal of Financial Economics</i> , 2007, 86, 643-682.	9.0	185
12	Estimating the Gains from Trade in Limit-Order Markets. <i>Journal of Finance</i> , 2006, 61, 2753-2804.	5.1	102
13	Corporate Decisions, Information and Prices: Do Managers Move Prices or Do Prices Move Managers?. <i>Economic Notes</i> , 2004, 33, 83-110.	0.4	33
14	Empirical Analysis of Limit Order Markets. <i>Review of Economic Studies</i> , 2004, 71, 1027-1063.	5.4	163
15	Liquidity Supply and Demand in Limit Order Markets. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	20
16	Corporate Financing Decisions and Anonymous Trading. <i>Journal of Financial and Quantitative Analysis</i> , 1994, 29, 351.	3.5	11
17	When Will Mean-Variance Efficient Portfolios Be Well Diversified?. <i>Journal of Finance</i> , 1992, 47, 1785-1809.	5.1	259
18	When Will Mean-Variance Efficient Portfolios be Well Diversified?. <i>Journal of Finance</i> , 1992, 47, 1785.	5.1	55

#	ARTICLE	IF	CITATIONS
19	Bid-Ask Spreads, Trading Networks and the Pricing of Securitizations: 144a vs. Registered Securitizations. SSRN Electronic Journal, 0, , .	0.4	7
20	Preventing Controversial Catastrophes. SSRN Electronic Journal, 0, , .	0.4	0
21	Municipal Bond Markets. SSRN Electronic Journal, 0, , .	0.4	0
22	Should State Governments Prohibit the Negotiated Sales of Municipal Bonds?. SSRN Electronic Journal, 0, , .	0.4	1