Martin Dd Evans

List of Publications by Year
in descending order

24 papers	1,467 citations	840776 11 h-index	794594 19 g-index
28 all docs	28 docs citations	28 times ranked	475 citing authors

#	Article	IF	Citations
1	Forex trading and the WMR Fix. Journal of Banking and Finance, 2018, 87, 233-247.	2.9	16
2	FX Trading and the Exchange Rate Disconnect Puzzle. SSRN Electronic Journal, 2018, , .	0.4	1
3	External balances, trade and financial conditions. Journal of International Economics, 2017, 107, 165-184.	3.0	1
4	Order flow information and spot rate dynamics. Journal of International Money and Finance, 2016, 69, 45-68.	2.5	11
5	Risk, external adjustment and capital flows. Journal of International Economics, 2014, 92, S68-S93.	3.0	5
6	International capital flows, returns and world financial integration. Journal of International Economics, 2014, 92, 14-33.	3.0	54
7	Hot Money and External Adjustment. SSRN Electronic Journal, 2013, , .	0.4	3
8	A method for solving general equilibrium models with incomplete markets and many financial assets. Journal of Economic Dynamics and Control, 2012, 36, 1909-1930.	1.6	27
9	Micro Approaches to Foreign Exchange Determination. SSRN Electronic Journal, 2011, , .	0.4	2
10	Order flows and the exchange rate disconnect puzzle. Journal of International Economics, 2010, 80, 58-71.	3.0	63
11	How is macro news transmitted to exchange rates?. Journal of Financial Economics, 2008, 88, 26-50.	9.0	261
12	Understanding order flow. International Journal of Finance and Economics, 2006, 11, 3-23.	3.5	64
13	International Capital Flows, Returns and World Financial Integration. SSRN Electronic Journal, 2005, , .	0.4	6
14	Meese-Rogoff Redux: Micro-Based Exchange Rate Forecasting. SSRN Electronic Journal, 2005, , .	0.4	12
15	Do currency markets absorb news quickly?. Journal of International Money and Finance, 2005, 24, 197-217.	2.5	123
16	Informational integration and FX trading. Journal of International Money and Finance, 2002, 21, 807-831.	2.5	125
17	Time-varying liquidity in foreign exchange. Journal of Monetary Economics, 2002, 49, 1025-1051.	3.4	83
18	21 Peso problems: Their theoretical and empirical implications. Handbook of Statistics, 1996, , 613-646.	0.6	40

#	Article	IF	Citations
19	Do Long-Term Swings in the Dollar Affect Estimates of the Risk Premia?. Review of Financial Studies, 1995, 8, 709-742.	6.8	151
20	Do stationary risk premia explain it all?. Journal of Monetary Economics, 1994, 33, 285-318.	3.4	122
21	Microstructure of Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	2
22	A New Micro Model of Exchange Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	0
23	Order Flow Information and Spot Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	1
24	Front-Running and Collusion in Forex Trading. SSRN Electronic Journal, 0, , .	0.4	1