

# Dagfinn Rime

## List of Publications by Year in descending order

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Version: 2024-02-01

44  
papers

1,583  
citations

840776

11  
h-index

610901

24  
g-index

47  
all docs

47  
docs citations

47  
times ranked

484  
citing authors

#	ARTICLE	IF	CITATIONS
1	Arbitrage in the foreign exchange market: Turning on the microscope. Journal of International Economics, 2008, 76, 237-253.	3.0	282
2	The scapegoat theory of exchange rates: the first tests. Journal of Monetary Economics, 2015, 70, 1-21.	3.4	221
3	Exchange rate forecasting, order flow and macroeconomic information. Journal of International Economics, 2010, 80, 72-88.	3.0	209
4	Dealer behavior and trading systems in foreign exchange markets. Journal of Financial Economics, 2005, 75, 571-605.	9.0	201
5	Liquidity provision in the overnight foreign exchange market. Journal of International Money and Finance, 2005, 24, 175-196.	2.5	90
6	The offshore renminbi exchange rate: Microstructure and links to the onshore market. Journal of International Money and Finance, 2014, 49, 170-189.	2.5	62
7	The market microstructure approach to foreign exchange: Looking back and looking forward. Journal of International Money and Finance, 2013, 38, 95-119.	2.5	54
8	Arbitrage in the Foreign Exchange Market: Turning on the Microscope. SSRN Electronic Journal, 2006, , .	0.4	48
9	Does the law of one price hold in international financial markets? Evidence from tick data. Journal of Banking and Finance, 2009, 33, 1741-1754.	2.9	41
10	Exchange rate volatility and the mixture of distribution hypothesis. Empirical Economics, 2006, 30, 889-911.	3.0	31
11	Exchange Rate Forecasting, Order Flow and Macroeconomic Information. SSRN Electronic Journal, 0, , .	0.4	29
12	Segmented Money Markets and Covered Interest Parity Arbitrage. SSRN Electronic Journal, 0, , .	0.4	24
13	Foreign Exchange Market Structure, Players and Evolution. SSRN Electronic Journal, 0, , .	0.4	22
14	The Scapegoat Theory of Exchange Rates: The First Tests. SSRN Electronic Journal, 0, , .	0.4	20
15	Private or Public Information in Foreign Exchange Markets? An Empirical Analysis. SSRN Electronic Journal, 0, , .	0.4	20
16	Carry Trades, Order Flow, and the Forward Bias Puzzle. Journal of Money, Credit and Banking, 2016, 48, 1113-1134.	1.6	18
17	Dealer Behavior and Trading Systems in Foreign Exchange Markets. SSRN Electronic Journal, 2000, , .	0.4	17
18	Segmented Money Markets and Covered Interest Parity Arbitrage. SSRN Electronic Journal, 0, , .	0.4	17

#	ARTICLE	IF	CITATIONS
19	Analysis of spreads in the dollar/euro and deutschemark/dollar foreign exchange markets. <i>Economic Policy</i> , 2002, 17, 535-552.	2.3	16
20	U.S. Exchange Rates and Currency Flows. <i>SSRN Electronic Journal</i> , 0, , .	0.4	15
21	Covered Interest Parity Arbitrage. <i>Review of Financial Studies</i> , 2022, 35, 5185-5227.	6.8	14
22	Order flow information and spot rate dynamics. <i>Journal of International Money and Finance</i> , 2016, 69, 45-68.	2.5	11
23	Asymmetric Information in the Interbank Foreign Exchange Market. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	10
24	Does publication of interest rate paths provide guidance?. <i>Journal of International Money and Finance</i> , 2020, 103, 102123.	2.5	8
25	FX Trading... LIVE! Dealer Behavior and Trading Systems in Foreign Exchange Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
26	FLOWS OF THE PACIFIC: ASIAN FOREIGN EXCHANGE MARKETS THROUGH TRANQUILITY AND TURBULENCE. <i>Pacific Economic Review</i> , 2012, 17, 434-466.	1.4	6
27	Price discovery in two-tier markets. <i>International Journal of Finance and Economics</i> , 2021, 26, 3109-3133.	3.5	6
28	The Market Microstructure Approach to Foreign Exchange: Looking Back and Looking Forward. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
29	The Offshore Renminbi Exchange Rate: Microstructure and Links to the Onshore Market. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	4
30	Micro Approaches to Foreign Exchange Determination. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
31	“Large” versus “Small” Players: A Closer Look at the Dynamics of Speculative Attacks. <i>Scandinavian Journal of Economics</i> , 2014, 116, 506-538.	1.4	3
32	Asymmetric Information in the Interbank Foreign Exchange Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
33	Carry Trades, Order Flow and the Forward Bias Puzzle. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
34	Exchange Rate Volatility and the Mixture of Distribution Hypothesis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
35	Micro Approaches to Foreign Exchange Determination. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	2
36	Microstructure of Foreign Exchange Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
37	Algorithmic Trading and FX Market Liquidity. CFA Magazine, 2011, 22, 15-17.	0.0	2
38	'Large' vs. 'Small' Players: A Closer Look at the Dynamics of Speculative Attacks. SSRN Electronic Journal, 2005, , .	0.4	1
39	Exchange Rates, Interest Rates and the Global Carry Trade. SSRN Electronic Journal, 2017, , .	0.4	1
40	The Impact of Different Players on the Volume-Volatility Relation in the Foreign Exchange Market. SSRN Electronic Journal, 0, , .	0.4	1
41	Order Flow Information and Spot Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	1
42	Exchange Rates, Interest Rates and the Global Carry Trade. SSRN Electronic Journal, 0, , .	0.4	1
43	Order Flow Information and Spot Rate Dynamics. , 2017, , 725-776.		0
44	Common Factors, Order Flows, and Exchange Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	0