

Dagfinn Rime

List of Publications by Year in descending order

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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	Covered Interest Parity Arbitrage. Review of Financial Studies, 2022, 35, 5185-5227.	6.8	14
2	Price discovery in two-tier markets. International Journal of Finance and Economics, 2021, 26, 3109-3133.	3.5	6
3	Does publication of interest rate paths provide guidance?. Journal of International Money and Finance, 2020, 103, 102123.	2.5	8
4	Order Flow Information and Spot Rate Dynamics. , 2017, , 725-776.		0
5	Exchange Rates, Interest Rates and the Global Carry Trade. SSRN Electronic Journal, 2017, , .	0.4	1
6	Order flow information and spot rate dynamics. Journal of International Money and Finance, 2016, 69, 45-68.	2.5	11
7	Carry Trades, Order Flow, and the Forward Bias Puzzle. Journal of Money, Credit and Banking, 2016, 48, 1113-1134.	1.6	18
8	The scapegoat theory of exchange rates: the first tests. Journal of Monetary Economics, 2015, 70, 1-21.	3.4	221
9	The Offshore Renminbi Exchange Rate: Microstructure and Links to the Onshore Market. SSRN Electronic Journal, 2014, , .	0.4	4
10	Large versus Small Players: A Closer Look at the Dynamics of Speculative Attacks. Scandinavian Journal of Economics, 2014, 116, 506-538.	1.4	3
11	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
12	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
13	FLOWS OF THE PACIFIC: ASIAN FOREIGN EXCHANGE MARKETS THROUGH TRANQUILITY AND TURBULENCE. Pacific Economic Review, 2012, 17, 434-466.	1.4	6
14	Micro Approaches to Foreign Exchange Determination. SSRN Electronic Journal, 2011, , .	0.4	2
15	Algorithmic Trading and FX Market Liquidity. CFA Magazine, 2011, 22, 15-17.	0.0	2
16	Exchange rate forecasting, order flow and macroeconomic information. Journal of International Economics, 2010, 80, 72-88.	3.0	209
17	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
18	Arbitrage in the foreign exchange market: Turning on the microscope. Journal of International Economics, 2008, 76, 237-253.	3.0	282

#	ARTICLE	IF	CITATIONS
19	Asymmetric Information in the Interbank Foreign Exchange Market. SSRN Electronic Journal, 2008, , .	0.4	10
20	Arbitrage in the Foreign Exchange Market: Turning on the Microscope. SSRN Electronic Journal, 2006, , .	0.4	48
21	Exchange rate volatility and the mixture of distribution hypothesis. Empirical Economics, 2006, 30, 889-911.	3.0	31
22	Dealer behavior and trading systems in foreign exchange markets. Journal of Financial Economics, 2005, 75, 571-605.	9.0	201
23	'Large' vs. 'Small' Players: A Closer Look at the Dynamics of Speculative Attacks. SSRN Electronic Journal, 2005, , .	0.4	1
24	Liquidity provision in the overnight foreign exchange market. Journal of International Money and Finance, 2005, 24, 175-196.	2.5	90
25	Analysis of spreads in the dollar/euro and deutschemark/dollar foreign exchange markets. Economic Policy, 2002, 17, 535-552.	2.3	16
26	Dealer Behavior and Trading Systems in Foreign Exchange Markets. SSRN Electronic Journal, 2000, , .	0.4	17
27	Exchange Rate Forecasting, Order Flow and Macroeconomic Information. SSRN Electronic Journal, 0, , .	0.4	29
28	Foreign Exchange Market Structure, Players and Evolution. SSRN Electronic Journal, 0, , .	0.4	22
29	The Scapegoat Theory of Exchange Rates: The First Tests. SSRN Electronic Journal, 0, , .	0.4	20
30	Segmented Money Markets and Covered Interest Parity Arbitrage. SSRN Electronic Journal, 0, , .	0.4	24
31	Segmented Money Markets and Covered Interest Parity Arbitrage. SSRN Electronic Journal, 0, , .	0.4	17
32	Microstructure of Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	2
33	Asymmetric Information in the Interbank Foreign Exchange Market. SSRN Electronic Journal, 0, , .	0.4	3
34	Micro Approaches to Foreign Exchange Determination. SSRN Electronic Journal, 0, , .	0.4	4
35	Private or Public Information in Foreign Exchange Markets? An Empirical Analysis. SSRN Electronic Journal, 0, , .	0.4	20
36	FX Trading... LIVE! Dealer Behavior and Trading Systems in Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	8

#	ARTICLE	IF	CITATIONS
37	U.S. Exchange Rates and Currency Flows. SSRN Electronic Journal, 0, , .	0.4	15
38	Carry Trades, Order Flow and the Forward Bias Puzzle. SSRN Electronic Journal, 0, , .	0.4	3
39	Exchange Rate Volatility and the Mixture of Distribution Hypothesis. SSRN Electronic Journal, 0, , .	0.4	3
40	The Impact of Different Players on the Volume-Volatility Relation in the Foreign Exchange Market. SSRN Electronic Journal, 0, , .	0.4	1
41	The Market Microstructure Approach to Foreign Exchange: Looking Back and Looking Forward. SSRN Electronic Journal, 0, , .	0.4	5
42	Order Flow Information and Spot Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	1
43	Common Factors, Order Flows, and Exchange Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	0
44	Exchange Rates, Interest Rates and the Global Carry Trade. SSRN Electronic Journal, 0, , .	0.4	1