

Philipp Schuster

List of Publications by Year in descending order

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2258059

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2053705

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docs citations

8
times ranked

112
citing authors

#	ARTICLE	IF	CITATIONS
1	Measuring Liquidity in Bond Markets. Review of Financial Studies, 2016, 29, 1170-1219.	6.8	181
2	Limits to arbitrage and the term structure of bond illiquidity premiums. Journal of Banking and Finance, 2015, 57, 143-159.	2.9	20
3	The Term Structure of Bond Liquidity. Journal of Financial and Quantitative Analysis, 2018, 53, 2161-2197.	3.5	13
4	Why Do Dealers Buy High and Sell Low? An Analysis of Persistent Crossing in Extremely Segmented Markets*. Review of Finance, 2017, 21, 719-760.	6.3	2
5	Size-Adapted Bond Liquidity Measures and Their Asset Pricing Implications. SSRN Electronic Journal, 0, , .	0.4	2
6	Expected Bond Liquidity. SSRN Electronic Journal, 0, , .	0.4	1
7	Mismarking in Mutual Funds. Management Science, 2023, 69, 1275-1300.	4.1	0