Joel Hasbrouck

List of Publications by Year
in descending order

41 papers	9,527 citations	201575 27 h-index	395590 33 g-index
41 all docs	41 docs citations	41 times ranked	2267 citing authors

#	Article	IF	Citations
1	Measuring the Information Content of Stock Trades. Journal of Finance, 1991, 46, 179-207.	3.2	1,174
2	One Security, Many Markets: Determining the Contributions to Price Discovery. Journal of Finance, 1995, 50, 1175-1199.	3.2	1,111
3	Common factors in prices, order flows, and liquidity. Journal of Financial Economics, 2001, 59, 383-411.	4.6	860
4	Trading Costs and Returns for U.S. Equities: Estimating Effective Costs from Daily Data. Journal of Finance, 2009, 64, 1445-1477.	3.2	831
5	Low-latency trading. Journal of Financial Markets, 2013, 16, 646-679.	0.7	621
6	The Summary Informativeness of Stock Trades: An Econometric Analysis. Review of Financial Studies, 1991, 4, 571-595.	3.7	456
7	Assessing the Quality of a Security Market: A New Approach to Transaction-Cost Measurement. Review of Financial Studies, 1993, 6, 191-212.	3.7	432
8	Trades, quotes, inventories, and information. Journal of Financial Economics, 1988, 22, 229-252.	4.6	400
9	Intraday Price Formation in U.S. Equity Index Markets. Journal of Finance, 2003, 58, 2375-2400.	3.2	384
10	Measuring the Information Content of Stock Trades. , 1991, 46, 179.		320
11	Market vs. Limit Orders: The SuperDOT Evidence on Order Submission Strategy. Journal of Financial and Quantitative Analysis, 1996, 31, 213.	2.0	314
12	One Security, Many Markets: Determining the Contributions to Price Discovery. , 1995, 50, 1175.		278
13	The Trades of Market Makers: An Empirical Analysis of NYSE Specialists. Journal of Finance, 1993, 48, 1565-1593.	3.2	254
14	Technology and liquidity provision: The blurring of traditional definitions. Journal of Financial Markets, 2009, 12, 143-172.	0.7	226
15	Stalking the â€œefficient priceâ€•in market microstructure specifications: an overview. Journal of Financial Markets, 2002, 5, 329-339.	0.7	197
16	Liquidity and execution costs in equity markets. Journal of Portfolio Management, 1988, 14, 10-16.	0.3	152
17	Common Factors in Prices, Order Flows and Liquidity. SSRN Electronic Journal, 1999, , .	0.4	152
18	Securities Trading in the Absence of Dealers: Trades and Quotes on the Tokyo Stock Exchange. Review of Financial Studies, 1995, 8, 849-878.	3.7	137

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19	The Dynamics of Discrete Bid and Ask Quotes. Journal of Finance, 1999, 54, 2109-2142.	3.2	126
20	Low-Latency Trading. SSRN Electronic Journal, 0, , .	0.4	123
21	Liquidity in the Futures Pits: Inferring Market Dynamics from Incomplete Data. Journal of Financial and Quantitative Analysis, 2004, 39, 305-326.	2.0	122
22	Order Arrival, Quote Behavior, and the Returnâ€Generating Process. Journal of Finance, 1987, 42, 1035-1048.	3.2	106
23	The Trades of Market Makers: An Empirical Analysis of NYSE Specialists. Journal of Finance, 1993, 48, 1565.	3.2	94
24	Limit Orders and Volatility in a Hybrid Market: The Island ECN. SSRN Electronic Journal, 2002, , .	0.4	85
25	High-Frequency Quoting: Short-Term Volatility in Bids and Offers. Journal of Financial and Quantitative Analysis, 2018, 53, 613-641.	2.0	75
26	22 Modeling market microstructure time series. Handbook of Statistics, 1996, 14, 647-692.	0.4	68
27	Trading Costs and Returns for US Equities: The Evidence from Daily Data. SSRN Electronic Journal, 2003, , .	0.4	65
28	Security bid/ask dynamics with discreteness and clustering: Simple strategies for modeling and estimation. Journal of Financial Markets, 1999, 2, 1-28.	0.7	56
29	Intraday Price Formation in US Equity Index Markets. SSRN Electronic Journal, 2001, , .	0.4	54
30	Order characteristics and stock price evolution An application to program trading. Journal of Financial Economics, 1996, 41, 129-149.	4.6	50
31	Order Arrival, Quote Behavior, and the Return-Generating Process. Journal of Finance, 1987, 42, 1035.	3.2	37
32	Price Discovery in High Resolution. Journal of Financial Econometrics, 2021, 19, 395-430.	0.8	28
33	The Dynamics of Discrete Bid and Ask Quotes. SSRN Electronic Journal, 0, , .	0.4	28
34	Liquidity in the Futures Pits: Inferring Market Dynamics with Incomplete Data. SSRN Electronic Journal, 1998, , .	0.4	26
35	High Frequency Quoting: Short-Term Volatility in Bids and Offers. SSRN Electronic Journal, 0, , .	0.4	24
36	Stock Returns, Inflation, and Economic Activity: The Survey Evidence. Journal of Finance, 1984, 39, 1293-1310.	3.2	21

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37	Technology and Liquidity Provision: The Blurring of Traditional Definitions. SSRN Electronic Journal, 2007, , .	0.4	17
38	Network structure and pricing in the FX market. Journal of Financial Economics, 2021, 141, 705-729.	4.6	13
39	Security Bid/Ask Dynamics with Discreteness and Clustering: Simple Strategies for Modeling and Estimation. SSRN Electronic Journal, 0, , .	0.4	7
40	Rejoinder on: Price Discovery in High Resolution. Journal of Financial Econometrics, 2021, 19, 465-471.	0.8	3
41	A Note on Forecaster Discord and Consensus Prediction Error. Journal of Business and Economic Statistics, 1987, 5, 151-154.	1.8	0