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	Price Discovery in High Resolution. Journal of Financial Econometrics, 2021, 19, 395-430.	0.8	28
2	Rejoinder on: Price Discovery in High Resolution. Journal of Financial Econometrics, 2021, 19, 465-471.	0.8	3
3	Network structure and pricing in the FX market. Journal of Financial Economics, 2021, 141, 705-729.	4.6	13
4	High-Frequency Quoting: Short-Term Volatility in Bids and Offers. Journal of Financial and Quantitative Analysis, 2018, 53, 613-641.	2.0	75
5	Low-latency trading. Journal of Financial Markets, 2013, 16, 646-679.	0.7	621
6	Trading Costs and Returns for U.S. Equities: Estimating Effective Costs from Daily Data. Journal of Finance, 2009, 64, 1445-1477.	3.2	831
7	Technology and liquidity provision: The blurring of traditional definitions. Journal of Financial Markets, 2009, 12, 143-172.	0.7	226
8	Technology and Liquidity Provision: The Blurring of Traditional Definitions. SSRN Electronic Journal, 2007, , .	0.4	17
9	Liquidity in the Futures Pits: Inferring Market Dynamics from Incomplete Data. Journal of Financial and Quantitative Analysis, 2004, 39, 305-326.	2.0	122
10	Intraday Price Formation in U.S. Equity Index Markets. Journal of Finance, 2003, 58, 2375-2400.	3.2	384
11	Trading Costs and Returns for US Equities: The Evidence from Daily Data. SSRN Electronic Journal, 2003, , .	0.4	65
12	Stalking the â€œefficient priceâ€•in market microstructure specifications: an overview. Journal of Financial Markets, 2002, 5, 329-339.	0.7	197
13	Limit Orders and Volatility in a Hybrid Market: The Island ECN. SSRN Electronic Journal, 2002, , .	0.4	85
14	Intraday Price Formation in US Equity Index Markets. SSRN Electronic Journal, 2001, , .	0.4	54
15	Common factors in prices, order flows, and liquidity. Journal of Financial Economics, 2001, 59, 383-411.	4.6	860
16	Common Factors in Prices, Order Flows and Liquidity. SSRN Electronic Journal, 1999, , .	0.4	152
17	The Dynamics of Discrete Bid and Ask Quotes. Journal of Finance, 1999, 54, 2109-2142.	3.2	126
18	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

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19	Liquidity in the Futures Pits: Inferring Market Dynamics with Incomplete Data. SSRN Electronic Journal, 1998, , .	0.4	26
20	Order characteristics and stock price evolution An application to program trading. Journal of Financial Economics, 1996, 41, 129-149.	4.6	50
21	Market vs. Limit Orders: The SuperDOT Evidence on Order Submission Strategy. Journal of Financial and Quantitative Analysis, 1996, 31, 213.	2.0	314
22	22 Modeling market microstructure time series. Handbook of Statistics, 1996, 14, 647-692.	0.4	68
23	One Security, Many Markets: Determining the Contributions to Price Discovery. Journal of Finance, 1995, 50, 1175-1199.	3.2	1,111
24	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
25	One Security, Many Markets: Determining the Contributions to Price Discovery. , 1995, 50, 1175.		278
26	The Trades of Market Makers: An Empirical Analysis of NYSE Specialists. Journal of Finance, 1993, 48, 1565-1593.	3.2	254
27	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
28	The Trades of Market Makers: An Empirical Analysis of NYSE Specialists. Journal of Finance, 1993, 48, 1565.	3.2	94
29	Measuring the Information Content of Stock Trades. Journal of Finance, 1991, 46, 179-207.	3.2	1,174
30	The Summary Informativeness of Stock Trades: An Econometric Analysis. Review of Financial Studies, 1991, 4, 571-595.	3.7	456
31	Measuring the Information Content of Stock Trades. , 1991, 46, 179.		320
32	Trades, quotes, inventories, and information. Journal of Financial Economics, 1988, 22, 229-252.	4.6	400
33	Liquidity and execution costs in equity markets. Journal of Portfolio Management, 1988, 14, 10-16.	0.3	152
34	A Note on Forecaster Discord and Consensus Prediction Error. Journal of Business and Economic Statistics, 1987, 5, 151-154.	1.8	0
35	Order Arrival, Quote Behavior, and the Returnâ€Generating Process. Journal of Finance, 1987, 42, 1035-1048.	3.2	106
36	Order Arrival, Quote Behavior, and the Return-Generating Process. Journal of Finance, 1987, 42, 1035.	3.2	37

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37	Stock Returns, Inflation, and Economic Activity: The Survey Evidence. Journal of Finance, 1984, 39, 1293-1310.	3.2	21
38	Low-Latency Trading. SSRN Electronic Journal, 0, , .	0.4	123
39	High Frequency Quoting: Short-Term Volatility in Bids and Offers. SSRN Electronic Journal, 0, , .	0.4	24
40	The Dynamics of Discrete Bid and Ask Quotes. SSRN Electronic Journal, 0, , .	0.4	28
41	Security Bid/Ask Dynamics with Discreteness and Clustering: Simple Strategies for Modeling and Estimation. SSRN Electronic Journal, 0, , .	0.4	7