

# Charles M Jones

## List of Publications by Year in descending order

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30  
papers

5,966  
citations

430442

18  
h-index

642321

23  
g-index

30  
all docs

30  
docs citations

30  
times ranked

1745  
citing authors

#	ARTICLE	IF	CITATIONS
1	Tracking Retail Investor Activity. <i>Journal of Finance</i> , 2021, 76, 2249-2305.	3.2	266
2	Potential pilot problems: Treatment spillovers in financial regulatory experiments. <i>Journal of Financial Economics</i> , 2020, 135, 68-87.	4.6	45
3	What Do Short Sellers Know?*. <i>Review of Finance</i> , 2020, 24, 1203-1235.	3.2	38
4	Shorting at close range: A tale of two types. <i>Journal of Financial Economics</i> , 2016, 121, 546-568.	4.6	46
5	Revealing Shorts An Examination of Large Short Position Disclosures. <i>Review of Financial Studies</i> , 2016, 29, 3278-3320.	3.7	66
6	Shackling Short Sellers: The 2008 Shorting Ban. <i>Review of Financial Studies</i> , 2013, 26, 1363-1400.	3.7	303
7	What Do Short Sellers Know?. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	15
8	Revealing Shorts: An Examination of Large Short Position Disclosures. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	11
9	Shorting at Close Range: A Tale of Two Types. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	8
10	Shorting Restrictions: Revisiting the 1930s. <i>Financial Review</i> , 2012, 47, 1-35.	1.3	44
11	Shackling Short Sellers: The 2008 Shorting Ban. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	74
12	Does Algorithmic Trading Improve Liquidity?. <i>Journal of Finance</i> , 2011, 66, 1-33.	3.2	1,169
13	Time Variation in Liquidity: The Role of Marketâ€Maker Inventories and Revenues. <i>Journal of Finance</i> , 2010, 65, 295-331.	3.2	266
14	Which Shorts Are Informed?. <i>Journal of Finance</i> , 2008, 63, 491-527.	3.2	726
15	Order Consolidation, Price Efficiency, and Extreme Liquidity Shocks. <i>Journal of Financial and Quantitative Analysis</i> , 2008, 43, 93-121.	2.0	79
16	Island Goes Dark: Transparency, Fragmentation, and Regulation. <i>Review of Financial Studies</i> , 2005, 18, 743-793.	3.7	201
17	Which Witches Better? A Cross-Market Comparison of Extreme Liquidity Shocks. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	16
18	A Century of Stock Market Liquidity and Trading Costs. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	283

#	ARTICLE	IF	CITATIONS
19	Short-sale constraints and stock returns. <i>Journal of Financial Economics</i> , 2002, 66, 207-239.	4.6	780
20	Sixteenths: direct evidence on institutional execution costs. <i>Journal of Financial Economics</i> , 2001, 59, 253-278.	4.6	240
21	Execution Costs of Institutional Equity Orders. <i>Journal of Financial Intermediation</i> , 1999, 8, 123-140.	1.4	61
22	Transactions, Volume, and Volatility. <i>Review of Financial Studies</i> , 1994, 7, 631-651.	3.7	703
23	Information, trading, and volatility. <i>Journal of Financial Economics</i> , 1994, 36, 127-154.	4.6	143
24	Which Shorts are Informed?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	138
25	Shackling Short Sellers: The 2008 Shorting Ban. <i>SSRN Electronic Journal</i> , 0, , .	0.4	62
26	What Do We Know About High-Frequency Trading?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	119
27	Potential Pilot Problems: Treatment Spillovers in Financial Regulatory Experiments. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
28	When Do Informed Short Sellers Trade? Evidence from Intraday Data and Implications for Informed Trading Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
29	Price Impacts and Quote Adjustment on the Nasdaq and NYSE/AMEX. <i>SSRN Electronic Journal</i> , 0, , .	0.4	18
30	Sixteenths: Direct Evidence on Institutional Execution Costs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	40