

ZoltÄ;n Eisler

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10803992/publications.pdf>

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11
papers

594
citations

1163117

8
h-index

1474206

9
g-index

12
all docs

12
docs citations

12
times ranked

476
citing authors

#	ARTICLE	IF	CITATIONS
1	Fluctuation scaling in complex systems: Taylor's law and beyond. <i>Advances in Physics</i> , 2008, 57, 89-142.	14.4	257
2	The price impact of order book events: market orders, limit orders and cancellations. <i>Quantitative Finance</i> , 2012, 12, 1395-1419.	1.7	130
3	Scaling theory of temporal correlations and size-dependent fluctuations in the traded value of stocks. <i>Physical Review E</i> , 2006, 73, 046109.	2.1	67
4	Random walks on complex networks with inhomogeneous impact. <i>Physical Review E</i> , 2005, 71, 057104.	2.1	54
5	Diffusive behavior and the modeling of characteristic times in limit order executions. <i>Quantitative Finance</i> , 2009, 9, 547-563.	1.7	19
6	The dynamics of traded value revisited. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 382, 66-72.	2.6	17
7	Volatility: A hidden Markov process in financial time series. <i>Physical Review E</i> , 2007, 76, 056105.	2.1	16
8	The Square-Root Impact Law Also Holds for Option Markets. <i>Wilmott Magazine</i> , 2016, 2016, 70-73.	0.1	16
9	The Short-Term Price Impact of Trades is Universal. <i>Market Microstructure and Liquidity</i> , 2017, 03, 1850002.	0.6	5
10	Dissecting Cross-Impact on Stock Markets: An Empirical Analysis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
11	Price Impact Without Order Book: A Study of the OTC Credit Index Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1