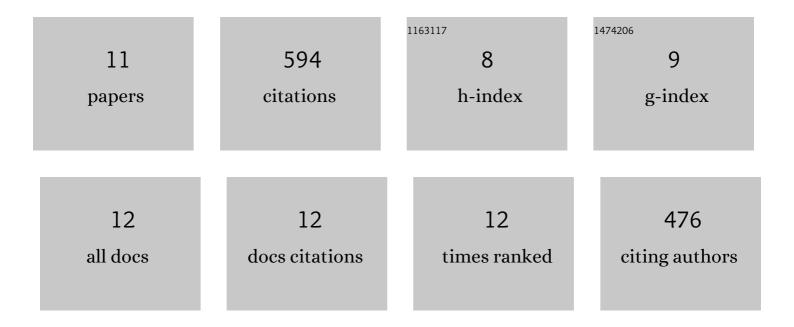
## ZoltÃ;n Eisler

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/10803992/publications.pdf Version: 2024-02-01



ZOLTÃ:N FISLED

#	Article	IF	CITATIONS
1	Fluctuation scaling in complex systems: Taylor's law and beyond1. Advances in Physics, 2008, 57, 89-142.	14.4	257
2	The price impact of order book events: market orders, limit orders and cancellations. Quantitative Finance, 2012, 12, 1395-1419.	1.7	130
3	Scaling theory of temporal correlations and size-dependent fluctuations in the traded value of stocks. Physical Review E, 2006, 73, 046109.	2.1	67
4	Random walks on complex networks with inhomogeneous impact. Physical Review E, 2005, 71, 057104.	2.1	54
5	Diffusive behavior and the modeling of characteristic times in limit order executions. Quantitative Finance, 2009, 9, 547-563.	1.7	19
6	The dynamics of traded value revisited. Physica A: Statistical Mechanics and Its Applications, 2007, 382, 66-72.	2.6	17
7	Volatility: A hidden Markov process in financial time series. Physical Review E, 2007, 76, 056105.	2.1	16
8	The Square-Root Impace Law Also Holds for Option Markets. Wilmott Magazine, 2016, 2016, 70-73.	0.1	16
9	The Short-Term Price Impact of Trades is Universal. Market Microstructure and Liquidity, 2017, 03, 1850002.	0.6	5
10	Dissecting Cross-Impact on Stock Markets: An Empirical Analysis. SSRN Electronic Journal, 0, , .	0.4	3
11	Price Impact Without Order Book: A Study of the OTC Credit Index Market. SSRN Electronic Journal, 0,	0.4	1