

# Lawrence R Glosten

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11096647/publications.pdf>

Version: 2024-02-01

12  
papers

13,112  
citations

1170033

9  
h-index

1526636

10  
g-index

13  
all docs

13  
docs citations

13  
times ranked

4989  
citing authors

#	ARTICLE	IF	CITATIONS
1	Tail expectation and imperfect competition in limit order book markets. <i>Journal of Economic Theory</i> , 2019, 183, 661-697.	0.5	15
2	A Reconsideration of Tax Shield Valuation. <i>European Financial Management</i> , 2005, 11, 453-461.	1.7	114
3	Is the Electronic Open Limit Order Book Inevitable?. <i>Journal of Finance</i> , 1994, 49, 1127-1161.	3.2	662
4	On the Relation between the Expected Value and the Volatility of the Nominal Excess Return on Stocks. <i>Journal of Finance</i> , 1993, 48, 1779-1801.	3.2	5,021
5	Economic Significance of Predictable Variations in Stock Index Returns. <i>Journal of Finance</i> , 1989, 44, 1177-1189.	3.2	395
6	Insider Trading, Liquidity, and the Role of the Monopolist Specialist. <i>The Journal of Business</i> , 1989, 62, 211.	2.1	411
7	Estimating the components of the bid/ask spread. <i>Journal of Financial Economics</i> , 1988, 21, 123-142.	4.6	1,322
8	Components of the Bid-Ask Spread and the Statistical Properties of Transaction Prices. <i>Journal of Finance</i> , 1987, 42, 1293-1307.	3.2	231
9	Components of the Bid-Ask Spread and the Statistical Properties of Transaction Prices. <i>Journal of Finance</i> , 1987, 42, 1293.	3.2	66
10	Bid, ask and transaction prices in a specialist market with heterogeneously informed traders. <i>Journal of Financial Economics</i> , 1985, 14, 71-100.	4.6	4,850
11	Fleeting Orders. <i>SSRN Electronic Journal</i> , 0, , .	0.4	14
12	Strategic Foundation for the Tail Expectation in Limit Order Book Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5