

Puneet Handa

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11591614/publications.pdf>

Version: 2024-02-01

8
papers

830
citations

1478505

6
h-index

1720034

7
g-index

8
all docs

8
docs citations

8
times ranked

298
citing authors

#	ARTICLE	IF	CITATIONS
1	Limit Order Trading. Journal of Finance, 1996, 51, 1835-1861.	5.1	271
2	The relation between the return interval and betas. Journal of Financial Economics, 1989, 23, 79-100.	9.0	212
3	Quote setting and price formation in an order driven market. Journal of Financial Markets, 2003, 6, 461-489.	1.3	168
4	Limit Order Trading. Journal of Finance, 1996, 51, 1835.	5.1	103
5	Sensitivity of Multivariate Tests of the Capital Asset Pricing Model to the Return Measurement Interval. Journal of Finance, 1993, 48, 1543-1551.	5.1	51
6	Price Improvement and Price Discovery on a Primary Market. Journal of Portfolio Management, 1999, 25, 55-64.	0.6	19
7	Dynamic price discovery. Review of Quantitative Finance and Accounting, 1996, 7, 5.	1.6	4
8	Not Held Orders: Evidence on the Value of Order Timing in an Equity Market. SSRN Electronic Journal, 0, , .	0.4	2