

# Michael Aitken

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12151482/publications.pdf>

Version: 2024-02-01

10  
papers

459  
citations

933447

10  
h-index

1372567

10  
g-index

10  
all docs

10  
docs citations

10  
times ranked

277  
citing authors

#	ARTICLE	IF	CITATIONS
1	How should liquidity be measured?. Pacific-Basin Finance Journal, 2003, 11, 45-59.	3.9	102
2	Exchange trading rules, surveillance and suspected insider trading. Journal of Corporate Finance, 2015, 34, 311-330.	5.5	71
3	High frequency trading and end-of-day price dislocation. Journal of Banking and Finance, 2015, 59, 330-349.	2.9	58
4	THE DETERMINANTS OF MARKET BID ASK SPREADS ON THE AUSTRALIAN STOCK EXCHANGE: CROSS-SECTIONAL ANALYSIS. Accounting and Finance, 1996, 36, 51-63.	3.2	57
5	Do reductions in tick sizes influence liquidity?. Accounting and Finance, 2005, 45, 171-184.	3.2	38
6	Liquidity supply in electronic markets. Journal of Financial Markets, 2007, 10, 144-168.	1.3	36
7	The impact of fragmentation, exchange fees and liquidity provision on market quality. Journal of Empirical Finance, 2017, 41, 140-160.	1.8	36
8	Trade size, high-frequency trading, and colocation around the world. European Journal of Finance, 2017, 23, 781-801.	3.1	27
9	Impact of warrant introductions on the behaviour of underlying stocks: Australian evidence. Accounting and Finance, 2005, 45, 127-144.	3.2	17
10	Financial analysts and price discovery. Accounting and Finance, 2008, 48, 1-24.	3.2	17