

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