Sasha Stoikov

List of Publications by Year
in descending order

9 papers	969 citations	1307594 7 h-index	1474206 9 g-index
9 all docs	9 docs citations	9 times ranked	400 citing authors

#	Article	IF	Citations
1	Constructing Equity Portfolios from SEC 13F Data Using Feature Extraction and Machine Learning. The Journal of Financial Data Science, 2020, 2, 45-60.	1.3	1
2	Model-Free Backward and Forward Nonlinear PDEs for Implied Volatility. Journal of Derivatives, 2020, 28, 51-78.	0.3	2
3	The micro-price: a high-frequency estimator of future prices. Quantitative Finance, 2018, 18, 1959-1966.	1.7	21
4	Reducing transaction costs with low-latency trading algorithms. Quantitative Finance, 2016, 16, 1445-1451.	1.7	16
5	The Price Impact of Order Book Events. Journal of Financial Econometrics, 2014, 12, 47-88.	1.5	231
6	Forecasting prices from level-I quotes in the presence of hidden liquidity. Algorithmic Finance, 2011, 1, 35-43.	0.3	29
7	A Stochastic Model for Order Book Dynamics. Operations Research, 2010, 58, 549-563.	1.9	337
8	Option market making under inventory risk. Review of Derivatives Research, 2009, 12, 55-79.	0.8	29
9	High-frequency trading in a limit order book. Quantitative Finance, 2008, 8, 217-224.	1.7	303