Benjamin Clapham

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/3054825/publications.pdf

Version: 2024-02-01

1937685 1588992 14 81 4 8 citations g-index h-index papers 14 14 14 50 docs citations times ranked citing authors all docs

#	Article	IF	CITATIONS
1	Liquidity provider incentives inÂfragmentedÂsecuritiesÂmarkets. Journal of Empirical Finance, 2021, 60, 16-38.	1.8	7
2	Popular News Are Relevant News! How Investor Attention Affects Algorithmic Decision-Making and Decision Support in Financial Markets. Information Systems Frontiers, 2021, 23, 477.	6.4	7
3	To Bundle or Not to Bundle? A Review of Soft Commissions and Research Unbundling. Financial Analysts Journal, 2021, 77, 69-92.	3.0	2
4	DOES SPEED MATTER? THE ROLE OF HIGHâ€FREQUENCY TRADING FOR ORDER BOOK RESILIENCY. Journal of Financial Research, 2020, 43, 933-964.	1.2	2
5	Who Is the Next "Wolf of Wall Street� Detection of Financial Intermediary Misconduct. Journal of the Association for Information Systems, 2020, 21, 1153-1190.	3.7	7
6	The MiFIR Trading Obligation: Impact on Trading Volume and Liquidity in Electronic Trading. Lecture Notes in Business Information Processing, 2019, , 3-26.	1.0	0
7	The Impact of MiFID II/MiFIR on European Market Structure: A Survey among Market Experts. Journal of Trading, 2018, 13, 35-46.	0.2	4
8	A Taxonomy of Financial Market Manipulations: Establishing Trust and Market Integrity in the Financialized Economy through Automated Fraud Detection. Journal of Information Technology, 2017, 32, 251-269.	3.9	33
9	Ensuring Market Integrity and Stability: <i>Circuit Breakers on International Trading Venues</i> Journal of Trading, 2016, 12, 42-54.	0.2	8
10	Price discovery and convergence in fragmented securities markets. International Journal of Managerial Finance, 2016, 12, 381-407.	1.1	5
11	Managing Excess Volatility: Design and Effectiveness of Circuit Breakers. SSRN Electronic Journal, 0, , .	0.4	2
12	Coordination of Circuit Breakers? Volume Migration and Volatility Spillover in Fragmented Markets. SSRN Electronic Journal, 0, , .	0.4	1
13	Is There a Magnet Effect of Rule-Based Circuit Breakers in Times of High-Frequency Trading?. SSRN Electronic Journal, 0, , .	0.4	1
14	Non-Standard Errors. SSRN Electronic Journal, 0, , .	0.4	2