

Menachem Brenner

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4657967/publications.pdf>

Version: 2024-02-01

8
papers

334
citations

1937685

4
h-index

1872680

6
g-index

10
all docs

10
docs citations

10
times ranked

212
citing authors

#	ARTICLE	IF	CITATIONS
1	On the Volatility and Comovement of U.S. Financial Markets around Macroeconomic News Announcements. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 1265-1289.	3.5	138
2	Informed Options Trading Prior to Takeover Announcements: Insider Trading?. <i>Management Science</i> , 2019, 65, 5697-5720.	4.1	94
3	The new market for volatility trading. <i>Journal of Futures Markets</i> , 2010, 30, 809-833.	1.8	74
4	Inflation Targeting and Exchange Rate Regimes: Evidence from the Financial Markets*. <i>Review of Finance</i> , 2010, 14, 295-311.	6.3	17
5	Risk and Ambiguity in Turbulent Times. <i>Quarterly Journal of Finance</i> , 2022, 12, .	0.7	5
6	Are Corporate Spin-Offs Prone to Insider Trading?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
7	LIQUIDITY AND EFFICIENCY IN THREE RELATED FOREIGN EXCHANGE OPTIONS MARKETS. <i>World Scientific Series in Finance</i> , 2013, , 125-158.	0.3	1
8	Uniform or Discriminatory Auctions: Endogenizing Bidderâ€™s Choice in Divisible Goods Auctions. , 2016, , 317-344.		0