

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