

# Laurence Daures-Lescourret

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5900355/publications.pdf>

Version: 2024-02-01

8  
papers

43  
citations

2682572

2  
h-index

2053705

5  
g-index

8  
all docs

8  
docs citations

8  
times ranked

30  
citing authors

#	ARTICLE	IF	CITATIONS
1	Extreme dependence of multivariate catastrophic losses. Scandinavian Actuarial Journal, 2006, 2006, 203-225.	1.7	14
2	Transparency matters: Price formation in the presence of order preferencing. Journal of Financial Markets, 2011, 14, 227-258.	1.3	9
3	Intra-Daily Variations in Volatility and Transaction Costs in the Credit Default Swap Market. SSRN Electronic Journal, 0, , .	0.4	9
4	Liquidity Supply Across Multiple Trading Venues. SSRN Electronic Journal, 0, , .	0.4	5
5	Cold Case File? Inventory Risk and Information Sharing during the pre-1997 NASDAQ. European Financial Management, 2017, 23, 761-806.	2.9	2
6	Fragmentation and Strategic Market-Making. Journal of Financial and Quantitative Analysis, 2023, 58, 1675-1700.	3.5	2
7	Liquidity Externalities and Buyout Delisting Activity. SSRN Electronic Journal, 0, , .	0.4	1
8	Standardization, transparency initiatives, and liquidity in the CDS market. Journal of Financial Markets, 2022, , 100718.	1.3	1