Bruce Mizrach

List of Publications by Year in descending order

57 papers	905 citations	567281 15 h-index	552781 26 g-index
57 all docs	57 docs citations	57 times ranked	469 citing authors

#	Article	IF	Citations
1	Information shares in the US Treasury market. Journal of Banking and Finance, 2008, 32, 1221-1233.	2.9	114
2	Multivariate nearest-neighbour forecasts of ems exchange rates. Journal of Applied Econometrics, 1992, 7, S151-S163.	2.3	70
3	The microstructure of a U.S. Treasury ECN: The BrokerTec platform. Journal of Financial Markets, 2018, 40, 2-22.	1.3	67
4	The market microstructure of the European climate exchange. Journal of Banking and Finance, 2014, 39, 107-116.	2.9	62
5	On Determining the Dimension of Real-Time Stock-Price Data. Journal of Business and Economic Statistics, 1992, 10, 367.	2.9	59
6	On Determining the Dimension of Real-Time Stock-Price Data. Journal of Business and Economic Statistics, 1992, 10, 367-374.	2.9	39
7	Integration of the global carbon markets. Energy Economics, 2012, 34, 335-349.	12.1	34
8	Target zone models with stochastic realignments: an econometric evaluation. Journal of International Money and Finance, 1995, 14, 641-657.	2.5	33
9	Estimating the intensity of choice in a dynamic mutual fund allocation decision. Journal of Economic Dynamics and Control, 2008, 32, 3866-3876.	1.6	31
10	Managing the Dollar: Has the Plaza Agreement Mattered?. Journal of Money, Credit and Banking, 1991, 23, 742.	1.6	28
11	The state of economic dynamics. Journal of Economic Dynamics and Control, 1992, 16, 175-190.	1.6	27
12	Experts online: An analysis of trading activity in a public Internet chat room. Journal of Economic Behavior and Organization, 2009, 70, 266-281.	2.0	26
13	Skyscraper height and the business cycle: separating myth from reality. Applied Economics, 2015, 47, 148-160.	2.2	23
14	Bitcoin spot and futures market microstructure. Journal of Futures Markets, 2021, 41, 194-225.	1.8	22
15	Nonconvexities in a stochastic control problem with learning. Journal of Economic Dynamics and Control, 1991, 15, 515-538.	1.6	21
16	The distribution of the Theil U-statistic in bivariate normal populations. Economics Letters, 1992, 38, 163-167.	1.9	21
17	The Transition to Electronic Communications Networks in the Secondary Treasury Market. , 2006, 88, .		21
18	Assessing central bank credibility during the ERM crises: Comparing option and spot market-based forecasts. Journal of Financial Stability, 2006, 2, 28-54.	5.2	18

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19	Highs and lows: a behavioural and technical analysis. Applied Financial Economics, 2009, 19, 767-777.	0.5	17
20	Market quality breakdowns in equities. Journal of Financial Markets, 2016, 28, 1-23.	1.3	17
21	The Microstructure of a U.S. Treasury ECN: The Brokertec Platform. SSRN Electronic Journal, 0, , .	0.4	17
22	Determining delay times for phase space reconstruction with application to the exchange rate. Journal of Economic Behavior and Organization, 1996, 30, 369-381.	2.0	14
23	The Enron Bankruptcy: When did the options market in Enron lose itâ€™s smirk?. Review of Quantitative Finance and Accounting, 2006, 27, 365-382.	1.6	14
24	The Market Microstructure of the European Climate Exchange. SSRN Electronic Journal, 2010, , .	0.4	13
25	Nonparametric estimation of the correlation exponent. Physical Review A, 1991, 44, 5298-5301.	2.5	8
26	Information Shares in the U.S. Treasury Market. SSRN Electronic Journal, 2007, , .	0.4	8
27	The next tick on Nasdaq. Quantitative Finance, 2008, 8, 19-40.	1.7	8
28	The impact of monetary policy on bond returns: A segmented markets approach. Journal of Economics and Business, 2008, 60, 485-501.	2.7	6
29	A NOTE ON DEMAND AND SUPPLY FACTORS IN MANUFACTURING OUTPUT ASYMMETRIES. Macroeconomic Dynamics, 2009, 13, 263-277.	0.7	6
30	Tail return analysis of Bear Stearns' credit default swaps. Economic Modelling, 2010, 27, 1529-1536.	3.8	6
31	Jump and Cojump Risk in Subprime Home Equity Derivatives. SSRN Electronic Journal, 0, , .	0.4	6
32	Jumps and Cojumps in Subprime Home Equity Derivatives. Journal of Portfolio Management, 2012, 38, 136-146.	0.6	5
33	Bitcoin Spot and Futures Market Microstructure. SSRN Electronic Journal, 0, , .	0.4	5
34	The Stability of Money Demand and Forecasting through Changes in Regimes. Review of Economics and Statistics, 1986, 68, 324.	4.3	4
35	A liquidity-in-advance model of the demand for money under price uncertainty. Journal of Monetary Economics, 1990, 26, 143-159.	3.4	4
36	An empirical analysis of the Shanghai and Shenzhen limit order books. Economic Modelling, 2013, 34, 37-41.	3.8	4

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37	Estimating Implied Probabilities from Option Prices and the Underlying. , 2010, , 515-529.		4
38	The Microstructure of the U.S. Treasury Market. SSRN Electronic Journal, 0, , .	0.4	4
39	New evidence on the effectiveness of foreign exchange market intervention. European Economic Review, 1995, 39, 501-508.	2.3	3
40	The information in the term structure: A non-parametric investigation. Journal of Forecasting, 1996, 15, 137-153.	2.8	3
41	Does Size Matter? Liquidity Provision by the Nasdaq Anonymous Trading Facility. Competition and Regulation in Network Industries, 2006, 1, 471-485.	0.7	3
42	New Evidence of the Marginal Predictive Content of Small and Large Jumps in the Cross-Section. Econometrics, 2020, 8, 19.	0.9	3
43	Recovering Probabilistic Information from Options Prices and the Underlying. SSRN Electronic Journal, 0, , .	0.4	3
44	Exchange rate theory: Chaotic models of foreign exchange markets. Journal of Economic Behavior and Organization, 1994, 25, 473-475.	2.0	1
45	A Video Interview of Buz Brock. Studies in Nonlinear Dynamics and Econometrics, 2005, 9, .	0.3	1
46	Nonlinear Time Series Analysis. , 2008, , 1-7.		1
47	Nonlinear time series analysis. , 2010, , 169-177.		1
48	A Video Interview with James Hamilton. Studies in Nonlinear Dynamics and Econometrics, 2008, 12, .	0.3	0
49	Comment on â€œModelling nonlinear comovements between time seriesâ€• Journal of Macroeconomics, 2009, 31, 212-215.	1.3	0
50	A video interview of James Stock. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, 393-395.	0.3	0
51	Does the stock market punish corporate malfeasance? A case study of Citigroup. Corporate Ownership and Control, 2006, 3, 151-155.	1.0	0
52	Treasury Market, Microstructure of the U.S.. , 2009, , 863-875.		0
53	Tail Return Analysis of Bear Stearns Credit Default Swaps. SSRN Electronic Journal, 0, , .	0.4	0
54	Strategic Interaction in a Stock Trading Chat Room. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
55	An Empirical Analysis of the Shanghai and Shenzhen Limit Order Books. SSRN Electronic Journal, 0, , .	0.4	0
56	Econometric Analysis of Currency Carry Trade. , 2015, , 1877-1890.		0
57	Non-linear Time Series Analysis. , 2018, , 9611-9617.		0