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	Bitcoin spot and futures market microstructure. Journal of Futures Markets, 2021, 41, 194-225.	1.8	22
2	New Evidence of the Marginal Predictive Content of Small and Large Jumps in the Cross-Section. Econometrics, 2020, 8, 19.	0.9	3
3	The microstructure of a U.S. Treasury ECN: The BrokerTec platform. Journal of Financial Markets, 2018, 40, 2-22.	1.3	67
4	Non-linear Time Series Analysis. , 2018, , 9611-9617.		0
5	Market quality breakdowns in equities. Journal of Financial Markets, 2016, 28, 1-23.	1.3	17
6	Skyscraper height and the business cycle: separating myth from reality. Applied Economics, 2015, 47, 148-160.	2.2	23
7	A video interview of James Stock. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, 393-395.	0.3	0
8	Econometric Analysis of Currency Carry Trade. , 2015, , 1877-1890.		0
9	The market microstructure of the European climate exchange. Journal of Banking and Finance, 2014, 39, 107-116.	2.9	62
10	An empirical analysis of the Shanghai and Shenzhen limit order books. Economic Modelling, 2013, 34, 37-41.	3.8	4
11	Jumps and Cojumps in Subprime Home Equity Derivatives. Journal of Portfolio Management, 2012, 38, 136-146.	0.6	5
12	Integration of the global carbon markets. Energy Economics, 2012, 34, 335-349.	12.1	34
13	The Market Microstructure of the European Climate Exchange. SSRN Electronic Journal, 2010, , .	0.4	13
14	Tail return analysis of Bear Stearns' credit default swaps. Economic Modelling, 2010, 27, 1529-1536.	3.8	6
15	Estimating Implied Probabilities from Option Prices and the Underlying. , 2010, , 515-529.		4
16	Nonlinear time series analysis. , 2010, , 169-177.		1
17	Comment on â€œModelling nonlinear comovements between time seriesâ€• Journal of Macroeconomics, 2009, 31, 212-215.	1.3	0
18	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

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19	Highs and lows: a behavioural and technical analysis. Applied Financial Economics, 2009, 19, 767-777.	0.5	17
20	A NOTE ON DEMAND AND SUPPLY FACTORS IN MANUFACTURING OUTPUT ASYMMETRIES. Macroeconomic Dynamics, 2009, 13, 263-277.	0.7	6
21	Treasury Market, Microstructure of the U.S.. , 2009, , 863-875.		0
22	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
23	The impact of monetary policy on bond returns: A segmented markets approach. Journal of Economics and Business, 2008, 60, 485-501.	2.7	6
24	Information shares in the US Treasury market. Journal of Banking and Finance, 2008, 32, 1221-1233.	2.9	114
25	The next tick on Nasdaq. Quantitative Finance, 2008, 8, 19-40.	1.7	8
26	A Video Interview with James Hamilton. Studies in Nonlinear Dynamics and Econometrics, 2008, 12, .	0.3	0
27	Nonlinear Time Series Analysis. , 2008, , 1-7.		1
28	Information Shares in the U.S. Treasury Market. SSRN Electronic Journal, 2007, , .	0.4	8
29	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
30	Does Size Matter? Liquidity Provision by the Nasdaq Anonymous Trading Facility. Competition and Regulation in Network Industries, 2006, 1, 471-485.	0.7	3
31	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
32	The Transition to Electronic Communications Networks in the Secondary Treasury Market. , 2006, 88, .		21
33	Does the stock market punish corporate malfeasance? A case study of Citigroup. Corporate Ownership and Control, 2006, 3, 151-155.	1.0	0
34	A Video Interview of Buz Brock. Studies in Nonlinear Dynamics and Econometrics, 2005, 9, .	0.3	1
35	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
36	The information in the term structure: A non-parametric investigation. Journal of Forecasting, 1996, 15, 137-153.	2.8	3

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37	Target zone models with stochastic realignments: an econometric evaluation. Journal of International Money and Finance, 1995, 14, 641-657.	2.5	33
38	New evidence on the effectiveness of foreign exchange market intervention. European Economic Review, 1995, 39, 501-508.	2.3	3
39	Exchange rate theory: Chaotic models of foreign exchange markets. Journal of Economic Behavior and Organization, 1994, 25, 473-475.	2.0	1
40	On Determining the Dimension of Real-Time Stock-Price Data. Journal of Business and Economic Statistics, 1992, 10, 367-374.	2.9	39
41	On Determining the Dimension of Real-Time Stock-Price Data. Journal of Business and Economic Statistics, 1992, 10, 367.	2.9	59
42	The distribution of the Theil U-statistic in bivariate normal populations. Economics Letters, 1992, 38, 163-167.	1.9	21
43	The state of economic dynamics. Journal of Economic Dynamics and Control, 1992, 16, 175-190.	1.6	27
44	Multivariate nearest-neighbour forecasts of ems exchange rates. Journal of Applied Econometrics, 1992, 7, S151-S163.	2.3	70
45	Managing the Dollar: Has the Plaza Agreement Mattered?. Journal of Money, Credit and Banking, 1991, 23, 742.	1.6	28
46	Nonconvexities in a stochastic control problem with learning. Journal of Economic Dynamics and Control, 1991, 15, 515-538.	1.6	21
47	Nonparametric estimation of the correlation exponent. Physical Review A, 1991, 44, 5298-5301.	2.5	8
48	A liquidity-in-advance model of the demand for money under price uncertainty. Journal of Monetary Economics, 1990, 26, 143-159.	3.4	4
49	The Stability of Money Demand and Forecasting through Changes in Regimes. Review of Economics and Statistics, 1986, 68, 324.	4.3	4
50	The Microstructure of the U.S. Treasury Market. SSRN Electronic Journal, 0, , .	0.4	4
51	The Microstructure of a U.S. Treasury ECN: The Brokertec Platform. SSRN Electronic Journal, 0, , .	0.4	17
52	Bitcoin Spot and Futures Market Microstructure. SSRN Electronic Journal, 0, , .	0.4	5
53	Recovering Probabilistic Information from Options Prices and the Underlying. SSRN Electronic Journal, 0, , .	0.4	3
54	Tail Return Analysis of Bear Stearns Credit Default Swaps. SSRN Electronic Journal, 0, , .	0.4	0

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55	Jump and Cojump Risk in Subprime Home Equity Derivatives. SSRN Electronic Journal, 0, , .	0.4	6
56	Strategic Interaction in a Stock Trading Chat Room. SSRN Electronic Journal, 0, , .	0.4	0
57	An Empirical Analysis of the Shanghai and Shenzhen Limit Order Books. SSRN Electronic Journal, 0, , .	0.4	0