

Michael Schneider

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8265258/publications.pdf>

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2
papers

38
citations

2682572

2
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2917675

2
g-index

4
all docs

4
docs citations

4
times ranked

33
citing authors

#	ARTICLE	IF	CITATIONS
1	Cross-impact and no-dynamic-arbitrage. Quantitative Finance, 2019, 19, 137-154.	1.7	29
2	Modelling illiquidity spillovers with Hawkes processes: an application to the sovereign bond market. Quantitative Finance, 2018, 18, 283-293.	1.7	8