

Robert W. White

Six Most Recent Refereed Articles

1. Brian F. Smith, D. Alasdair S. Turnbull, Robert W. White, “Upstairs Market for Principal and Agency Trades: Analysis of Adverse Information and Price Effects,” *Journal of Finance*, forthcoming.
2. Mark Griffiths, Brian Smith, D. Alasdair S. Turnbull, and Robert W. White, “The price impacts, costs and determinants of order: Evidence from an electronic order book,” *Journal of Financial Economics*, 56 (2000) 65-88.
3. Mark Griffiths, Alasdair Turnbull and Robert White, “Re-examining the Small-Cap Myth: Problems in Portfolio Formation & Liquidation,” *Global Finance*, Volume 16, December 1999.
4. Mark Griffiths, Brian Smith, D. Alasdair S. Turnbull, and Robert W. White, “The Role of Tick Size in Upstairs Trading and Downstairs Trading,” *Journal of Financial Intermediation*, 7, 393-417 (1998).
5. Mark Griffiths, Brian Smith, Alasdair Turnbull and Robert W. White, “Information Flows and Open Out-Cry: Evidence of Imitation Trading,” *Journal of International Financial Markets, Institutions & Money*, Vol.8, No. 2, June 1998, 101-116.
6. Brian Smith, Robert W. White, Mike Robinson, and Richard Nason, “Intraday volatility and trading volume after takeover announcements,” *Journal of Banking and Finance*, 21:3, March 1997, 337-368.