

Yu-Jane Liu

List of Publications by Year in descending order

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33
papers

2,088
citations

567144

15
h-index

552653

26
g-index

33
all docs

33
docs citations

33
times ranked

874
citing authors

#	ARTICLE	IF	CITATIONS
1	Just How Much Do Individual Investors Lose by Trading?. <i>Review of Financial Studies</i> , 2009, 22, 609-632.	3.7	813
2	Is the Aggregate Investor Reluctant to Realise Losses? Evidence from Taiwan. <i>European Financial Management</i> , 2007, 13, 423-447.	1.7	221
3	Order Imbalances and Market Efficiency: Evidence from the Taiwan Stock Exchange. <i>Journal of Financial and Quantitative Analysis</i> , 2004, 39, 327-341.	2.0	144
4	Share pledges and margin call pressure. <i>Journal of Corporate Finance</i> , 2018, 52, 96-117.	2.7	123
5	Prior Consequences and Subsequent Risk Taking: New Field Evidence from the Taiwan Futures Exchange. <i>Management Science</i> , 2010, 56, 606-620.	2.4	121
6	Just How Much Do Individual Investors Lose By Trading?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	92
7	The cross-section of speculator skill: Evidence from day trading. <i>Journal of Financial Markets</i> , 2014, 18, 1-24.	0.7	84
8	Information, sophistication, and foreign versus domestic investorsâ€™ performance. <i>Journal of Banking and Finance</i> , 2009, 33, 1636-1651.	1.4	65
9	Trading patterns of big versus small players in an emerging market: An empirical analysis. <i>Journal of Banking and Finance</i> , 1999, 23, 701-725.	1.4	61
10	IPO auctions and private information. <i>Journal of Banking and Finance</i> , 2007, 31, 1483-1500.	1.4	43
11	Taxes and dividend clientele: Evidence from trading and ownership structure. <i>Journal of Banking and Finance</i> , 2006, 30, 229-246.	1.4	39
12	Investor Attention and Macroeconomic News Announcements: Evidence from Stock Index Futures. <i>Journal of Futures Markets</i> , 2016, 36, 240-266.	0.9	37
13	On the Demand Elasticity of Initial Public Offerings: An Analysis of Discriminatory Auctions. <i>International Review of Finance</i> , 2001, 2, 151-178.	1.1	36
14	Financial literacy and gender difference in loan performance. <i>Journal of Empirical Finance</i> , 2018, 48, 307-320.	0.9	30
15	The Cross-Section of Speculator Skill: Evidence from Taiwan. <i>SSRN Electronic Journal</i> , 0, , .	0.4	24
16	Learning, Fast or Slow. <i>Review of Asset Pricing Studies</i> , 2020, 10, 61-93.	1.5	23
17	Explaining Intraday Pattern of Trading Volume from the Order Flow Data. <i>Journal of Business Finance and Accounting</i> , 2001, 28, 199-230.	1.5	21
18	The Costs of Owning Employer Stocks: Lessons from Taiwan. <i>Journal of Financial and Quantitative Analysis</i> , 2008, 43, 717-740.	2.0	20

#	ARTICLE	IF	CITATIONS
19	Speculation Spillovers. <i>Management Science</i> , 2015, 61, 649-664.	2.4	20
20	Do Day Traders Rationally Learn About Their Ability?. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	15
21	Narrow framing: Professions, sophistication, and experience. <i>Journal of Futures Markets</i> , 2010, 30, 203-229.	0.9	11
22	Why Have Auctions Been Losing Market Shares to Bookbuilding in IPO Markets?. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	9
23	Fat-Finger Trade and Market Quality: The First Evidence From China. <i>Journal of Futures Markets</i> , 2016, 36, 1014-1025.	0.9	9
24	The valuation effect of stock dividends or splits: Evidence from a catering perspective. <i>Journal of Empirical Finance</i> , 2021, 61, 163-179.	0.9	9
25	De-Leverage and illiquidity contagion. <i>Journal of Banking and Finance</i> , 2019, 102, 1-18.	1.4	8
26	What are the benefits of attracting gambling investors? Evidence from stock splits in China. <i>Journal of Corporate Finance</i> , 2022, 74, 102199.	2.7	4
27	Out of sight, not out of mind: The evidence from Taiwan mutual funds. <i>International Review of Economics and Finance</i> , 2015, 37, 138-156.	2.2	3
28	Managerial personal diversification and portfolio equity incentives. <i>Journal of Corporate Finance</i> , 2012, 18, 38-64.	2.7	2
29	Fat-finger event and risk-taking behavior. <i>Journal of Empirical Finance</i> , 2019, 53, 126-143.	0.9	1
30	Leverage and Illiquidity Contagion. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
31	Deleveraging commonality. <i>Journal of Financial Markets</i> , 2021, 53, 100582.	0.7	0
32	Transmission of Income Variations to Consumption Variations: The Role of the Firm. <i>Review of Economics and Statistics</i> , 0, , 1-14.	2.3	0
33	What's in a Face? An Experiment on Facial Information and Loan-Approval Decision. <i>Management Science</i> , 0, , .	2.4	0