

# John M Griffin

## List of Publications by Year in descending order

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Version: 2024-02-01

48  
papers

6,924  
citations

236833

25  
h-index

395590

33  
g-index

48  
all docs

48  
docs citations

48  
times ranked

2612  
citing authors

#	ARTICLE	IF	CITATIONS
1	Momentum Investing and Business Cycle Risk: Evidence from Pole to Pole. <i>Journal of Finance</i> , 2003, 58, 2515-2547.	3.2	753
2	Book-to-Market Equity, Distress Risk, and Stock Returns. <i>Journal of Finance</i> , 2002, 57, 2317-2336.	3.2	590
3	Are the Fama and French Factors Global or Country Specific?. <i>Review of Financial Studies</i> , 2002, 15, 783-803.	3.7	570
4	Do Market Efficiency Measures Yield Correct Inferences? A Comparison of Developed and Emerging Markets. <i>Review of Financial Studies</i> , 2010, 23, 3225-3277.	3.7	450
5	The Dynamics of Institutional and Individual Trading. <i>Journal of Finance</i> , 2003, 58, 2285-2320.	3.2	429
6	International Competition and Exchange Rate Shocks: A Cross-Country Industry Analysis of Stock Returns. <i>Review of Financial Studies</i> , 2001, 14, 215-241.	3.7	360
7	Another look at the role of the industrial structure of markets for international diversification strategies We are especially grateful to Pat Casey and Virge Cavalli at Dow Jones for providing the Dow Jones World Stock Index data and for their assistance with numerous queries. We gratefully acknowledge the comments of Geert Bekaert, William Brigham, Shane Corwin, Steve Foerster, Jeff Harris, Steve Heston, Ajay Khorana, David Mayers, John Persons, René Stulz, and particularly, the		

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19	Examining the Dark Side of Financial Markets: Do Institutions Trade on Information from Investment Bank Connections?. <i>Review of Financial Studies</i> , 2012, 25, 2155-2188.	3.7	91
20	Global Momentum Strategies. <i>Journal of Portfolio Management</i> , 2005, 31, 23-39.	0.3	86
21	How Important Are Foreign Ownership Linkages for International Stock Returns?. <i>Review of Financial Studies</i> , 2015, 28, 3036-3072.	3.7	74
22	Manipulation in the VIX?. <i>Review of Financial Studies</i> , 2018, 31, 1377-1417.	3.7	66
23	Did Dubious Mortgage Origination Practices Distort House Prices?. <i>Review of Financial Studies</i> , 2016, 29, 1671-1708.	3.7	62
24	Examining the Dark Side of Financial Markets: Do Institutions Trade on Information from Investment Bank Connections?. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	56
25	Why are IPO investors net buyers through lead underwriters?. <i>Journal of Financial Economics</i> , 2007, 85, 518-551.	4.6	51
26	Debt correlations in the wake of the financial crisis: What are appropriate default correlations for structured products?. <i>Journal of Financial Economics</i> , 2017, 125, 454-474.	4.6	36
27	Is the Chinese Anti-Corruption Campaign Effective?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	29
28	Personal infidelity and professional conduct in 4 settings. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2019, 116, 16268-16273.	3.3	26
29	Do labor markets discipline? Evidence from RMBS bankers. <i>Journal of Financial Economics</i> , 2019, 133, 726-750.	4.6	25
30	What drove the 2003â€™2006 house price boom and subsequent collapse? Disentangling competing explanations. <i>Journal of Financial Economics</i> , 2021, 141, 1007-1035.	4.6	25
31	Is the Chinese Anticorruption Campaign Authentic? Evidence from Corporate Investigations. <i>Management Science</i> , 2022, 68, 7248-7273.	2.4	25
32	Ten Years of Evidence: Was Fraud a Force in the Financial Crisis?. <i>Journal of Economic Literature</i> , 2021, 59, 1293-1321.	4.5	24
33	Did Dubious Mortgage Origination Practices Distort House Prices?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	23
34	Global Momentum Strategies: A Portfolio Perspective. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	18
35	Debt Correlations in the Wake of the Financial Crisis: What are Appropriate Default Correlations for Structured Products?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	18
36	Are Emerging Markets More Profitable? Implications for Comparing Weak and Semi-Strong Form Efficiency. <i>SSRN Electronic Journal</i> , 0, , .	0.4	17

#	ARTICLE	IF	CITATIONS
37	Who Facilitated Misreporting in Securitized Loans?. SSRN Electronic Journal, 0, , .	0.4	14
38	How Important are Foreign Ownership Linkages for International Stock Returns?. SSRN Electronic Journal, 0, , .	0.4	13
39	Does Exchange Rate Exposure Matter?. SSRN Electronic Journal, 0, , .	0.4	9
40	Ten Years of Evidence: Was Fraud a Force in the Financial Crisis?. SSRN Electronic Journal, 0, , .	0.4	7
41	How Important are Foreign Ownership Linkages for International Stock Returns?. SSRN Electronic Journal, 0, , .	0.4	4
42	How Important is the Financial Press in Global Markets?. SSRN Electronic Journal, 0, , .	0.4	4
43	How Important are Foreign Ownership Linkages for International Stock Returns?. SSRN Electronic Journal, 0, , .	0.4	4
44	How Informed are the Smart Guys? Evidence from Short-Term Institutional Trading Prior to Major Events. SSRN Electronic Journal, 2007, , .	0.4	3
45	How Important are Foreign Ownership Linkages for International Stock Returns?. SSRN Electronic Journal, 0, , .	0.4	2
46	Do Labor Markets Discipline? Evidence from RMBS Bankers. SSRN Electronic Journal, 2017, , .	0.4	2
47	How Important are Foreign Ownership Linkages for International Stock Returns?. SSRN Electronic Journal, 0, , .	0.4	1
48	How Important are Foreign Ownership Linkages for International Stock Returns?. SSRN Electronic Journal, 0, , .	0.4	0