

Kent Daniel

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11463667/publications.pdf>

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13
papers

10,505
citations

840119

11
h-index

1125271

13
g-index

15
all docs

15
docs citations

15
times ranked

3245
citing authors

#	ARTICLE	IF	CITATIONS
1	Investor Psychology and Security Market Under- and Overreactions. <i>Journal of Finance</i> , 1998, 53, 1839-1885.	3.2	4,150
2	Measuring Mutual Fund Performance with Characteristic-Based Benchmarks. <i>Journal of Finance</i> , 1997, 52, 1035-1058.	3.2	2,210
3	Evidence on the Characteristics of Cross Sectional Variation in Stock Returns. <i>Journal of Finance</i> , 1997, 52, 1-33.	3.2	1,110
4	Market Reactions to Tangible and Intangible Information. <i>Journal of Finance</i> , 2006, 61, 1605-1643.	3.2	755
5	Investor psychology in capital markets: evidence and policy implications. <i>Journal of Monetary Economics</i> , 2002, 49, 139-209.	1.8	549
6	Market Efficiency in an Irrational World. <i>Financial Analysts Journal</i> , 1999, 55, 28-40.	1.2	287
7	Short- and Long-Horizon Behavioral Factors. <i>Review of Financial Studies</i> , 2020, 33, 1673-1736.	3.7	276
8	Explaining the Cross-Section of Stock Returns in Japan: Factors or Characteristics?. <i>Journal of Finance</i> , 2001, 56, 743-766.	3.2	263
9	Overconfident Investors, Predictable Returns, and Excessive Trading. <i>Journal of Economic Perspectives</i> , 2015, 29, 61-88.	2.7	259
10	Testing Factor-Model Explanations of Market Anomalies. <i>Critical Finance Review</i> , 2012, 1, 103-139.	0.4	160
11	The Cross-Section of Risk and Returns. <i>Review of Financial Studies</i> , 2020, 33, 1927-1979.	3.7	87
12	Discussion of: "Testing behavioral finance theories using trends and sequences in financial performance," (by Wesley Chan, Richard Frankel, and S.P. Kothari). <i>Journal of Accounting and Economics</i> , 2004, 38, 51-64.	1.7	11
13	Another Look at Market Responses to Tangible and Intangible Information. <i>Critical Finance Review</i> , 2016, 5, 165-175.	0.4	10