## Kent Daniel

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/11463667/publications.pdf Version: 2024-02-01



KENT DANIEL

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