Yuhang Xing

List of Publications by Year
in descending order

21 papers	9,059 citations	623188 14 h-index	839053 18 g-index
22 all docs	22 docs citations	22 times ranked	2661 citing authors

#	Article	IF	Citations
1	The Cross-Section of Volatility and Expected Returns. Journal of Finance, 2006, 61, 259-299.	3.2	3,539
2	Default Risk in Equity Returns. Journal of Finance, 2004, 59, 831-868.	3.2	1,406
3	High idiosyncratic volatility and low returns: International and further U.S. evidence. Journal of Financial Economics, 2009, 91, 1-23.	4.6	1,296
4	Downside Risk. Review of Financial Studies, 2006, 19, 1191-1239.	3.7	959
5	What Does the Individual Option Volatility Smirk Tell Us About Future Equity Returns?. Journal of Financial and Quantitative Analysis, 2010, 45, 641-662.	2.0	601
6	Interpreting the Value Effect Through the Q-Theory: An Empirical Investigation. Review of Financial Studies, 2008, 21, 1767-1795.	3.7	357
7	Death and jackpot: Why do individual investors hold overpriced stocks?. Journal of Financial Economics, 2014, 113, 455-475.	4.6	170
8	Uncovered interest rate parity and the term structure. Journal of International Money and Finance, 2007, 26, 1038-1069.	1.3	120
9	The Relative Informational Efficiency of Stocks and Bonds: An Intraday Analysis. Journal of Financial and Quantitative Analysis, 2009, 44, 1081-1102.	2.0	116
10	High Idiosyncratic Volatility and Low Returns: International and Further U.S. Evidence. SSRN Electronic Journal, 2008, , .	0.4	108
11	Sector Investment Growth Rates and the Cross Section of Equity Returns*. The Journal of Business, 2006, 79, 1637-1665.	2.1	102
12	Taxes on Taxâ€Exempt Bonds. Journal of Finance, 2010, 65, 565-601.	3.2	87
13	What Does Individual Option Volatility Smirk Tell Us About Future Equity Returns?. SSRN Electronic Journal, 0, , .	0.4	78
14	Advance Refundings of Municipal Bonds. Journal of Finance, 2017, 72, 1645-1682.	3.2	27
15	Downside Correlation and Expected Stock Returns. SSRN Electronic Journal, 2001, , .	0.4	23
16	Equity Returns Following Changes in Default Risk: New Insights into the Informational Content of Credit Ratings. SSRN Electronic Journal, 2003, , .	0.4	22
17	An Investment-Growth Asset Pricing Model. SSRN Electronic Journal, 0, , .	0.4	13
18	Strategic Risk Shifting and the Idiosyncratic Volatility Puzzle: An Empirical Investigation. Management Science, 2021, 67, 2751-2772.	2.4	11

#	Article	IF	Citations
19	Anticipating Uncertainty: Straddles Around Earnings Announcements. SSRN Electronic Journal, 2013, , .	0.4	4
20	What Explains the Distress Risk Puzzle: Death or Glory?. SSRN Electronic Journal, 2012, , .	0.4	1
21	Advance Refundings of Municipal Bonds. SSRN Electronic Journal, 2013, , .	0.4	1