

Tong Yu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12025630/publications.pdf>

Version: 2024-02-01

17
papers

837
citations

1040056

9
h-index

1199594

12
g-index

17
all docs

17
docs citations

17
times ranked

398
citing authors

#	ARTICLE	IF	CITATIONS
1	Do mutual funds time the market? Evidence from portfolio holdings. Journal of Financial Economics, 2007, 86, 724-758.	9.0	306
2	The asset growth effect: Insights from international equity markets. Journal of Financial Economics, 2013, 108, 529-563.	9.0	179
3	Do Mutual Funds Profit from the Accruals Anomaly?. Journal of Accounting Research, 2008, 46, 1-26.	4.5	79
4	Do Mutual Funds Time the Market? Evidence from Portfolio Holdings. SSRN Electronic Journal, 2006, , .	0.4	45
5	Asset growth and stock returns: Evidence from Asian financial markets. Pacific-Basin Finance Journal, 2011, 19, 115-139.	3.9	43
6	Prudent man or agency problem? On the performance of insurance mutual funds. Journal of Financial Intermediation, 2007, 16, 175-203.	2.5	37
7	Liquidity Premium in the Eye of the Beholder: An Analysis of the Clientele Effect in the Corporate Bond Market. Management Science, 2020, 66, 932-957.	4.1	29
8	Do Propertyâ€Casualty Insurance Underwriting Margins Have Unit Roots?. Journal of Risk and Insurance, 2003, 70, 715-733.	1.6	27
9	Insurance Price Volatility and Underwriting Cycles. , 2013, , 647-667.		24
10	<scp>Catastrophic Losses and Insurer Profitability: Evidence From 9/11</scp>. Journal of Risk and Insurance, 2008, 75, 39-62.	1.6	23
11	The Asset Growth Effect: Insights from International Equity Markets. SSRN Electronic Journal, 0, , .	0.4	21
12	What Drives Corporate Pension Plan Contributions: Moral Hazard or Tax Benefits?. Financial Analysts Journal, 2013, 69, 58-72.	3.0	11
13	Can mutual funds profit from post earnings announcement drift? The role of competition. Journal of Banking and Finance, 2020, 114, 105774.	2.9	8
14	Mutual Fund Competition and Profiting from the Post Earnings Announcement Drift. SSRN Electronic Journal, 0, , .	0.4	4
15	Cultural influence on insurance consumption: Insights from the Chinese insurance market. China Journal of Accounting Studies, 2015, 3, 24-48.	0.5	1
16	Do Underwriting Cycles Affect Property Casualty Insurer Asset Allocation? Stocks Versus Mutuals. SSRN Electronic Journal, 0, , .	0.4	0
17	Rainy Day Liquidity. SSRN Electronic Journal, 0, , .	0.4	0