

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