

J Spencer Martin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/216881/publications.pdf>

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12
papers

3,119
citations

1162889

8
h-index

1372474

10
g-index

12
all docs

12
docs citations

12
times ranked

1350
citing authors

#	ARTICLE	IF	CITATIONS
1	The Determinants of Credit Spread Changes. <i>Journal of Finance</i> , 2001, 56, 2177-2207.	3.2	1,609
2	Momentum Investing and Business Cycle Risk: Evidence from Pole to Pole. <i>Journal of Finance</i> , 2003, 58, 2515-2547.	3.2	753
3	Time-varying short-horizon predictability. <i>Journal of Financial Economics</i> , 2011, 99, 560-580.	4.6	469
4	A unique view of hedge fund derivatives usage: Safeguard or speculation?. <i>Journal of Financial Economics</i> , 2012, 105, 436-456.	4.6	104
5	The Market Impact of Trends and Sequences in Performance: New Evidence. <i>Journal of Finance</i> , 2005, 60, 2551-2569.	3.2	51
6	Capital formation and financial intermediation: The role of entrepreneur reputation formation. <i>Journal of Corporate Finance</i> , 2019, 59, 185-201.	2.7	36
7	Who benefits in a crisis? Evidence from hedge fund stock and option holdings. <i>Journal of Financial Economics</i> , 2019, 131, 345-361.	4.6	33
8	The Hidden Cost of Managerial Incentives: Evidence from the Bond and Stock Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	26
9	Global Momentum Strategies: A Portfolio Perspective. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	18
10	Macroeconomic risk and seasonality in momentum profits. <i>Journal of Financial Markets</i> , 2017, 36, 76-90.	0.7	10
11	Secondary Market Transparency and Corporate Bond Issuing Costs. <i>Review of Finance</i> , 2022, 26, 43-77.	3.2	10
12	Macroeconomic Risk and Momentum Profits: Revisit. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0