

Kalok Chan

List of Publications by Year in descending order

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46
papers

5,961
citations

172386

29
h-index

276775

41
g-index

46
all docs

46
docs citations

46
times ranked

2256
citing authors

#	ARTICLE	IF	CITATIONS
1	What Determines the Domestic Bias and Foreign Bias? Evidence from Mutual Fund Equity Allocations Worldwide. <i>Journal of Finance</i> , 2005, 60, 1495-1534.	3.2	673
2	Stock price synchronicity and analyst coverage in emerging markets. <i>Journal of Financial Economics</i> , 2006, 80, 115-147.	4.6	625
3	A Further Analysis of the Lead-Lag Relationship Between the Cash Market and Stock Index Futures Market. <i>Review of Financial Studies</i> , 1992, 5, 123-152.	3.7	537
4	Intraday Volatility in the Stock Index and Stock Index Futures Markets. <i>Review of Financial Studies</i> , 1991, 4, 657-684.	3.7	386
5	Trade size, order imbalance, and the volatility-volume relation. <i>Journal of Financial Economics</i> , 2000, 57, 247-273.	4.6	348
6	Information Asymmetry and Asset Prices: Evidence from the China Foreign Share Discount. <i>Journal of Finance</i> , 2008, 63, 159-196.	3.2	306
7	Underpricing and long-term performance of IPOs in China. <i>Journal of Corporate Finance</i> , 2004, 10, 409-430.	2.7	299
8	The Informational Role of Stock and Option Volume. <i>Review of Financial Studies</i> , 2002, 15, 1049-1075.	3.7	288
9	An empirical examination of information, differences of opinion, and trading activity. <i>Journal of Financial Economics</i> , 1996, 40, 105-134.	4.6	254
10	The profitability of technical trading rules in the Asian stock markets. <i>Pacific-Basin Finance Journal</i> , 1995, 3, 257-284.	2.0	238
11	Limit Orders, Depth, and Volatility: Evidence from the Stock Exchange of Hong Kong. <i>Journal of Finance</i> , 2001, 56, 767-788.	3.2	232
12	Time-varying risk premia and forecastable returns in futures markets. <i>Journal of Financial Economics</i> , 1992, 32, 169-193.	4.6	199
13	Investibility and return volatility. <i>Journal of Financial Economics</i> , 2004, 71, 239-263.	4.6	174
14	Why Option Prices Lag Stock Prices: A Trading-based Explanation. <i>Journal of Finance</i> , 1993, 48, 1957-1967.	3.2	158
15	Price informativeness and stock return synchronicity: Evidence from the pricing of seasoned equity offerings. <i>Journal of Financial Economics</i> , 2014, 114, 36-53.	4.6	137
16	The Intraday Behavior of Bid-Ask Spreads for NYSE Stocks and CBOE Options. <i>Journal of Financial and Quantitative Analysis</i> , 1995, 30, 329.	2.0	125
17	The informativeness of domestic and foreign investors' stock trades: Evidence from the perfectly segmented Chinese market. <i>Journal of Financial Markets</i> , 2007, 10, 391-415.	0.7	106
18	Imperfect Information and Cross-Autocorrelation among Stock Prices. <i>Journal of Finance</i> , 1993, 48, 1211-1230.	3.2	104

#	ARTICLE	IF	CITATIONS
19	What if Trading Location Is Different from Business Location? Evidence from the Jardine Group. <i>Journal of Finance</i> , 2003, 58, 1221-1246.	3.2	99
20	Stock price synchronicity and liquidity. <i>Journal of Financial Markets</i> , 2013, 16, 414-438.	0.7	94
21	Are there rational speculative bubbles in Asian stock markets?. <i>Pacific-Basin Finance Journal</i> , 1998, 6, 125-151.	2.0	62
22	Cross-sectional stock return predictability in China. <i>European Journal of Finance</i> , 2017, 23, 581-605.	1.7	53
23	Depository Receipts, Country Funds, and the Peso Crash: The Intraday Evidence. <i>Journal of Finance</i> , 2000, 55, 2693-2717.	3.2	49
24	A comprehensive long-term analysis of S&P 500 index additions and deletions. <i>Journal of Banking and Finance</i> , 2013, 37, 4920-4930.	1.4	46
25	Intraday relationships among index arbitrage, spot and futures price volatility, and spot market volume: A transactions data test. <i>Journal of Banking and Finance</i> , 1993, 17, 663-687.	1.4	43
26	Tick size change and liquidity provision on the Tokyo Stock Exchange. <i>Journal of the Japanese and International Economies</i> , 2007, 21, 173-194.	1.4	43
27	Why Option Prices Lag Stock Prices: A Trading-Based Explanation. <i>Journal of Finance</i> , 1993, 48, 1957.	3.2	41
28	Market Segmentation and Share Price Premium. <i>Journal of Emerging Market Finance</i> , 2005, 4, 43-61.	0.6	38
29	Does home bias affect firm value? Evidence from holdings of mutual funds worldwide. <i>Journal of International Economies</i> , 2009, 78, 230-241.	1.4	32
30	Imperfect Information and Cross-Autocorrelation Among Stock Prices. <i>Journal of Finance</i> , 1993, 48, 1211.	3.2	32
31	Overnight information and intraday trading behavior: evidence from NYSE cross-listed stocks and their local market information. <i>Journal of Multinational Financial Management</i> , 2000, 10, 495-509.	1.0	25
32	Free Float And Market Liquidity: A Study Of Hong Kong Government Intervention. <i>Journal of Financial Research</i> , 2004, 27, 179-197.	0.7	19
33	Effects of Short-Sale Constraints on Stock Prices and Trading Activity: Evidence from Hong Kong and Mainland China. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
34	When the Tail Wags the Dog: Industry Leaders, Limited Attention, and Spurious Cross-Industry Information Diffusion. <i>Management Science</i> , 2013, 59, 2566-2585.	2.4	15
35	Vector autoregression or simultaneous equations model? The intraday relationship between index arbitrage and market volatility. <i>Journal of Banking and Finance</i> , 1995, 19, 173-179.	1.4	11
36	Price volatility in the Hong Kong stock market: a test of the information and trading noise hypothesis. <i>Pacific-Basin Finance Journal</i> , 1993, 1, 189-201.	2.0	10

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37	What determines mutual fund trading in foreign stocks?. Journal of International Money and Finance, 2012, 31, 793-817.	1.3	9
38	Do Behavioral Biases Affect Order Aggressiveness?*. Review of Finance, 2018, 22, 1121-1151.	3.2	9
39	Portfolio concentration and closed-end fund discounts: Evidence from the China market. Emerging Markets Review, 2008, 9, 129-143.	2.2	6
40	Why investors do not buy cheaper securities: Evidence from a natural experiment. Journal of Banking and Finance, 2019, 101, 59-76.	1.4	5
41	Investor Heterogeneity and Liquidity. Journal of Financial and Quantitative Analysis, 2022, 57, 2798-2833.	2.0	5
42	Investor participation and the volatility-volume relation: Evidence from an emerging market. Emerging Markets Review, 2020, 45, 100741.	2.2	4
43	Does Home Bias Affect Firm Value? Evidence from Holdings of Mutual Funds Worldwide. SSRN Electronic Journal, 0, , .	0.4	3
44	David C. Cole, Hal S. Scott, and Philip A. Wellons (Eds.),Asian Money Markets.New York: Oxford Univ. Press, 1995. viii + 459 pp., index, \$. Journal of Comparative Economics, 1997, 24, 362-364.	1.2	0
45	Do Behavioral Biases Affect Order Aggressiveness?. SSRN Electronic Journal, 0, , .	0.4	0
46	Do Behavioral Biases Affect Order Aggressiveness?. SSRN Electronic Journal, 0, , .	0.4	0