

Kalok Chan

List of Publications by Year in descending order

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Version: 2024-02-01

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	Investor Heterogeneity and Liquidity. Journal of Financial and Quantitative Analysis, 2022, 57, 2798-2833.	2.0	5
2	Investor participation and the volatility-volume relation: Evidence from an emerging market. Emerging Markets Review, 2020, 45, 100741.	2.2	4
3	Why investors do not buy cheaper securities: Evidence from a natural experiment. Journal of Banking and Finance, 2019, 101, 59-76.	1.4	5
4	Do Behavioral Biases Affect Order Aggressiveness?*. Review of Finance, 2018, 22, 1121-1151.	3.2	9
5	Cross-sectional stock return predictability in China. European Journal of Finance, 2017, 23, 581-605.	1.7	53
6	Price informativeness and stock return synchronicity: Evidence from the pricing of seasoned equity offerings. Journal of Financial Economics, 2014, 114, 36-53.	4.6	137
7	Stock price synchronicity and liquidity. Journal of Financial Markets, 2013, 16, 414-438.	0.7	94
8	When the Tail Wags the Dog: Industry Leaders, Limited Attention, and Spurious Cross-Industry Information Diffusion. Management Science, 2013, 59, 2566-2585.	2.4	15
9	A comprehensive long-term analysis of S&P 500 index additions and deletions. Journal of Banking and Finance, 2013, 37, 4920-4930.	1.4	46
10	What determines mutual fund trading in foreign stocks?. Journal of International Money and Finance, 2012, 31, 793-817.	1.3	9
11	Does home bias affect firm value? Evidence from holdings of mutual funds worldwide. Journal of International Economics, 2009, 78, 230-241.	1.4	32
12	Information Asymmetry and Asset Prices: Evidence from the China Foreign Share Discount. Journal of Finance, 2008, 63, 159-196.	3.2	306
13	Portfolio concentration and closed-end fund discounts: Evidence from the China market. Emerging Markets Review, 2008, 9, 129-143.	2.2	6
14	The informativeness of domestic and foreign investors' stock trades: Evidence from the perfectly segmented Chinese market. Journal of Financial Markets, 2007, 10, 391-415.	0.7	106
15	Tick size change and liquidity provision on the Tokyo Stock Exchange. Journal of the Japanese and International Economies, 2007, 21, 173-194.	1.4	43
16	Stock price synchronicity and analyst coverage in emerging markets. Journal of Financial Economics, 2006, 80, 115-147.	4.6	625
17	What Determines the Domestic Bias and Foreign Bias? Evidence from Mutual Fund Equity Allocations Worldwide. Journal of Finance, 2005, 60, 1495-1534.	3.2	673
18	Market Segmentation and Share Price Premium. Journal of Emerging Market Finance, 2005, 4, 43-61.	0.6	38

#	ARTICLE	IF	CITATIONS
19	Free Float And Market Liquidity: A Study Of Hong Kong Government Intervention. Journal of Financial Research, 2004, 27, 179-197.	0.7	19
20	Investibility and return volatility. Journal of Financial Economics, 2004, 71, 239-263.	4.6	174
21	Underpricing and long-term performance of IPOs in China. Journal of Corporate Finance, 2004, 10, 409-430.	2.7	299
22	What if Trading Location Is Different from Business Location? Evidence from the Jardine Group. Journal of Finance, 2003, 58, 1221-1246.	3.2	99
23	The Informational Role of Stock and Option Volume. Review of Financial Studies, 2002, 15, 1049-1075.	3.7	288
24	Limit Orders, Depth, and Volatility: Evidence from the Stock Exchange of Hong Kong. Journal of Finance, 2001, 56, 767-788.	3.2	232
25	Depository Receipts, Country Funds, and the Peso Crash: The Intraday Evidence. Journal of Finance, 2000, 55, 2693-2717.	3.2	49
26	Trade size, order imbalance, and the volatility-volume relation. Journal of Financial Economics, 2000, 57, 247-273.	4.6	348
27	Overnight information and intraday trading behavior: evidence from NYSE cross-listed stocks and their local market information. Journal of Multinational Financial Management, 2000, 10, 495-509.	1.0	25
28	Are there rational speculative bubbles in Asian stock markets?. Pacific-Basin Finance Journal, 1998, 6, 125-151.	2.0	62
29	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
30	An empirical examination of information, differences of opinion, and trading activity. Journal of Financial Economics, 1996, 40, 105-134.	4.6	254
31	The Intraday Behavior of Bid-Ask Spreads for NYSE Stocks and CBOE Options. Journal of Financial and Quantitative Analysis, 1995, 30, 329.	2.0	125
32	The profitability of technical trading rules in the Asian stock markets. Pacific-Basin Finance Journal, 1995, 3, 257-284.	2.0	238
33	Vector autoregression or simultaneous equations model? The intraday relationship between index arbitrage and market volatility. Journal of Banking and Finance, 1995, 19, 173-179.	1.4	11
34	Price volatility in the Hong Kong stock market: a test of the information and trading noise hypothesis. Pacific-Basin Finance Journal, 1993, 1, 189-201.	2.0	10
35	Intraday relationships among index arbitrage, spot and futures price volatility, and spot market volume: A transactions data test. Journal of Banking and Finance, 1993, 17, 663-687.	1.4	43
36	Why Option Prices Lag Stock Prices: A Trading-based Explanation. Journal of Finance, 1993, 48, 1957-1967.	3.2	158

#	ARTICLE	IF	CITATIONS
37	Imperfect Information and Cross-Autocorrelation among Stock Prices. <i>Journal of Finance</i> , 1993, 48, 1211-1230.	3.2	104
38	Imperfect Information and Cross-Autocorrelation Among Stock Prices. <i>Journal of Finance</i> , 1993, 48, 1211.	3.2	32
39	Why Option Prices Lag Stock Prices: A Trading-Based Explanation. <i>Journal of Finance</i> , 1993, 48, 1957.	3.2	41
40	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
41	Time-varying risk premia and forecastable returns in futures markets. <i>Journal of Financial Economics</i> , 1992, 32, 169-193.	4.6	199
42	Intraday Volatility in the Stock Index and Stock Index Futures Markets. <i>Review of Financial Studies</i> , 1991, 4, 657-684.	3.7	386
43	Does Home Bias Affect Firm Value? Evidence from Holdings of Mutual Funds Worldwide. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
44	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
45	Do Behavioral Biases Affect Order Aggressiveness?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
46	Do Behavioral Biases Affect Order Aggressiveness?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0