

Dong Lou

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5087880/publications.pdf>

Version: 2024-02-01

24
papers

1,916
citations

1163065

8
h-index

1058452

14
g-index

24
all docs

24
docs citations

24
times ranked

736
citing authors

#	ARTICLE	IF	CITATIONS
1	A Flow-Based Explanation for Return Predictability. <i>Review of Financial Studies</i> , 2012, 25, 3457-3489.	6.8	522
2	Complicated firms. <i>Journal of Financial Economics</i> , 2012, 104, 383-400.	9.0	420
3	Attracting Investor Attention through Advertising. <i>Review of Financial Studies</i> , 2014, 27, 1797-1829.	6.8	339
4	A tug of war: Overnight versus intraday expected returns. <i>Journal of Financial Economics</i> , 2019, 134, 192-213.	9.0	183
5	Anticipated and Repeated Shocks in Liquid Markets. <i>Review of Financial Studies</i> , 2013, 26, 1891-1912.	6.8	125
6	IQ from IP: Simplifying search in portfolio choice. <i>Journal of Financial Economics</i> , 2020, 138, 118-137.	9.0	102
7	Casting Conference Calls. <i>Management Science</i> , 2020, 66, 5015-5039.	4.1	48
8	Wealth redistribution in bubbles and crashes. <i>Journal of Monetary Economics</i> , 2022, 126, 134-153.	3.4	27
9	Industry Window Dressing. <i>Review of Financial Studies</i> , 2016, 29, 3354-3393.	6.8	26
10	Comomentum: Inferring Arbitrage Activity from Return Correlations. <i>Review of Financial Studies</i> , 2022, 35, 3272-3302.	6.8	19
11	Informed trading in government bond markets. <i>Journal of Financial Economics</i> , 2021, 142, 1253-1274.	9.0	18
12	The Booms and Busts of Beta Arbitrage. <i>SSRN Electronic Journal</i> , 0, , .	0.4	16
13	Ripples into waves: Trade networks, economic activity, and asset prices. <i>Journal of Financial Economics</i> , 2022, 145, 217-238.	9.0	14
14	Anticipated and Repeated Shocks in Liquid Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
15	The rate of communication. <i>Journal of Financial Economics</i> , 2021, 141, 533-550.	9.0	11
16	Wealth Redistribution in Bubbles and Crashes. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
17	The Effect of Superstar Firms on College Major Choice. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
18	Margin Trading and Leverage Management. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6

#	ARTICLE	IF	CITATIONS
19	Cross-Market Timing in Security Issuance. SSRN Electronic Journal, 0, , .	0.4	5
20	Offsetting Disagreement and Security Prices. Management Science, 2020, 66, 3444-3465.	4.1	4
21	Margin Trading and Leverage Management. SSRN Electronic Journal, 0, , .	0.4	3
22	Commodity Convexity. SSRN Electronic Journal, 0, , .	0.4	2
23	Predicting Interest Rates. SSRN Electronic Journal, 0, , .	0.4	0
24	Informed trading in government bond markets. SSRN Electronic Journal, 0, , .	0.4	0