

Gady Jacoby

List of Publications by Year in descending order

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Version: 2024-02-01

32
papers

512
citations

933447

10
h-index

713466

21
g-index

32
all docs

32
docs citations

32
times ranked

316
citing authors

#	ARTICLE	IF	CITATIONS
1	The capital asset pricing model and the liquidity effect: A theoretical approach. <i>Journal of Financial Markets</i> , 2000, 3, 69-81.	1.3	142
2	Corporate governance, external control, and environmental information transparency: Evidence from emerging markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2019, 58, 269-283.	4.2	74
3	Ownership dispersion and market liquidity. <i>International Review of Financial Analysis</i> , 2010, 19, 81-88.	6.6	41
4	Financial distress, political affiliation and earnings management: the case of politically affiliated private firms. <i>European Journal of Finance</i> , 2019, 25, 508-523.	3.1	30
5	Default- and call-adjusted duration for corporate bonds. <i>Journal of Banking and Finance</i> , 2003, 27, 2297-2321.	2.9	28
6	Measuring credit spreads: evidence from Australian Eurobonds. <i>Applied Financial Economics</i> , 2005, 15, 651-666.	0.5	26
7	Testing the Elasticity of Corporate Yield Spreads. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 641-656.	3.5	26
8	A Duration Model For Defaultable Bonds. <i>Journal of Financial Research</i> , 2003, 26, 129-146.	1.2	23
9	Family involvement and family firm internationalization: The moderating effects of board experience and geographical distance. <i>Journal of International Financial Markets, Institutions and Money</i> , 2019, 59, 250-261.	4.2	23
10	Duration and Pricing of TIPS. <i>Journal of Fixed Income</i> , 2008, 18, 71-84.	0.5	11
11	Payout policy, taxes, and the relation between returns and the bid-ask spread. <i>Journal of Banking and Finance</i> , 2006, 30, 37-58.	2.9	10
12	Corporate Bond Pricing and the Effects of Endogenous Default and Call Options. <i>Journal of Fixed Income</i> , 2010, 20, 80-100.	0.5	10
13	Price discovery and sentiment. <i>International Review of Financial Analysis</i> , 2012, 21, 108-118.	6.6	10
14	Investor sentiment and portfolio selection. <i>Finance Research Letters</i> , 2015, 15, 266-273.	6.7	10
15	The bonding hypothesis and the home market liquidity of Chinese cross-listed stocks. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 43, 146-157.	4.2	9
16	Internal control weakness, investment and firm valuation. <i>Finance Research Letters</i> , 2018, 25, 165-171.	6.7	8
17	Corporate yield spreads and real interest rates. <i>International Review of Financial Analysis</i> , 2014, 34, 89-100.	6.6	7
18	Testing for the Elasticity of Corporate Yield Spreads. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	5

#	ARTICLE	IF	CITATIONS
19	Real duration and inflation duration: A cross country perspective on a multidimensional hedging strategy. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 70, 101265.	4.2	4
20	Duration and Globalization. <i>Journal of Fixed Income</i> , 2018, 28, 31-43.	0.5	3
21	The make-whole and Canada-call provisions: A case of cross-country spillover of financial innovation. <i>Journal of International Financial Markets, Institutions and Money</i> , 2019, 61, 120-127.	4.2	3
22	On Estimating the Relation Between Corporate Bond Yield Spreads and Treasury Yields. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
23	A Generalized Earnings-Based Stock Valuation Model with Learning. <i>Financial Review</i> , 2017, 52, 199-232.	1.8	2
24	Asset pricing with an imprecise information set. <i>Pacific-Basin Finance Journal</i> , 2019, 53, 82-93.	3.9	2
25	Value investing or investing in illiquidity? The profitability of contrarian investment strategies, revisited. <i>Financial Innovation</i> , 2017, 3, .	6.4	1
26	Commonality in disagreement. <i>Pacific-Basin Finance Journal</i> , 2021, 67, 101573.	3.9	1
27	Bond elasticity under liquidation risk. <i>Research in International Business and Finance</i> , 2005, 19, 351-364.	5.9	0
28	Mean-variance theory with imprecise accounting information. <i>Finance Research Letters</i> , 2018, 26, 156-161.	6.7	0
29	Duration Concepts, Analysis, and Applications. , 2021, , 1-23.		0
30	Duration analysis and its applications. , 2006, , 415-427.		0
31	Duration Analysis and Its Applications. , 2013, , 305-314.		0
32	Antidumping, firm performance, and subsequent responses. <i>Journal of International Financial Markets, Institutions and Money</i> , 2022, 76, 101493.	4.2	0