Gady Jacoby

List of Publications by Year
in descending order

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	Antidumping, firm performance, and subsequent responses. Journal of International Financial Markets, Institutions and Money, 2022, 76, 101493.	4.2	0
2	Real duration and inflation duration: A cross country perspective on a multidimensional hedging strategy. Journal of International Financial Markets, Institutions and Money, 2021, 70, 101265.	4.2	4
3	Commonality in disagreement. Pacific-Basin Finance Journal, 2021, 67, 101573.	3.9	1
4	Duration Concepts, Analysis, and Applications. , 2021, , 1-23.		0
5	The make-whole and Canada-call provisions: A case of cross-country spillover of financial innovation. Journal of International Financial Markets, Institutions and Money, 2019, 61, 120-127.	4.2	3
6	Family involvement and family firm internationalization: The moderating effects of board experience and geographical distance. Journal of International Financial Markets, Institutions and Money, 2019, 59, 250-261.	4.2	23
7	Asset pricing with an imprecise information set. Pacific-Basin Finance Journal, 2019, 53, 82-93.	3.9	2
8	Corporate governance, external control, and environmental information transparency: Evidence from emerging markets. Journal of International Financial Markets, Institutions and Money, 2019, 58, 269-283.	4.2	74
9	Financial distress, political affiliation and earnings management: the case of politically affiliated private firms. European Journal of Finance, 2019, 25, 508-523.	3.1	30
10	Mean-variance theory with imprecise accounting information. Finance Research Letters, 2018, 26, 156-161.	6.7	0
11	Internal control weakness, investment and firm valuation. Finance Research Letters, 2018, 25, 165-171.	6.7	8
12	Duration and Globalization. Journal of Fixed Income, 2018, 28, 31-43.	0.5	3
13	A Generalized Earningsâ€Based Stock Valuation Model with Learning. Financial Review, 2017, 52, 199-232.	1.8	2
14	Value investing or investing in illiquidity? The profitability of contrarian investment strategies, revisited. Financial Innovation, 2017, 3, .	6.4	1
15	The bonding hypothesis and the home market liquidity of Chinese cross-listed stocks. Journal of International Financial Markets, Institutions and Money, 2016, 43, 146-157.	4.2	9
16	Investor sentiment and portfolio selection. Finance Research Letters, 2015, 15, 266-273.	6.7	10
17	Corporate yield spreads and real interest rates. International Review of Financial Analysis, 2014, 34, 89-100.	6.6	7
18	Duration Analysis and Its Applications. , 2013, , 305-314.		0

#	ARTICLE	IF	CITATIONS
19	Price discovery and sentiment. International Review of Financial Analysis, 2012, 21, 108-118.	6.6	10
20	Corporate Bond Pricing and the Effects of Endogenous Default and Call Options. Journal of Fixed Income, 2010, 20, 80-100.	0.5	10
21	Ownership dispersion and market liquidity. International Review of Financial Analysis, 2010, 19, 81-88.	6.6	41
22	Testing the Elasticity of Corporate Yield Spreads. Journal of Financial and Quantitative Analysis, 2009, 44, 641-656.	3.5	26
23	Duration and Pricing of TIPS. Journal of Fixed Income, 2008, 18, 71-84.	0.5	11
24	Testing for the Elasticity of Corporate Yield Spreads. SSRN Electronic Journal, 2007, , .	0.4	5
25	Payout policy, taxes, and the relation between returns and the bidâ€"ask spread. Journal of Banking and Finance, 2006, 30, 37-58.	2.9	10
26	Duration analysis and its applications. , 2006, , 415-427.		0
27	Bond elasticity under liquidation risk. Research in International Business and Finance, 2005, 19, 351-364.	5.9	0
28	Measuring credit spreads: evidence from Australian Eurobonds. Applied Financial Economics, 2005, 15, 651-666.	0.5	26
29	A Duration Model For Defaultable Bonds. Journal of Financial Research, 2003, 26, 129-146.	1.2	23
30	Default- and call-adjusted duration for corporate bonds. Journal of Banking and Finance, 2003, 27, 2297-2321.	2.9	28
31	The capital asset pricing model and the liquidity effect: A theoretical approach. Journal of Financial Markets, 2000, 3, 69-81.	1.3	142
32	On Estimating the Relation Between Corporate Bond Yield Spreads and Treasury Yields. SSRN Electronic Journal, 0, , .	0.4	3