

Charles M C Lee

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7170855/publications.pdf>

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6
papers

2,313
citations

1684188

5
h-index

1872680

6
g-index

6
all docs

6
docs citations

6
times ranked

937
citing authors

#	ARTICLE	IF	CITATIONS
1	Inferring Trade Direction from Intraday Data. <i>Journal of Finance</i> , 1991, 46, 733-746.	5.1	2,009
2	Is there a dark side to exchange traded funds? An information perspective. <i>Review of Accounting Studies</i> , 2017, 22, 1048-1083.	6.0	197
3	Tick Size Tolls: Can a Trading Slowdown Improve Earnings News Discovery?. <i>Accounting Review</i> , 2021, 96, 373-401.	3.2	55
4	Evaluating Firm-Level Expected-Return Proxies: Implications for Estimating Treatment Effects. <i>Review of Financial Studies</i> , 2021, 34, 1907-1951.	6.8	34
5	Active Funds and Bundled News. <i>Accounting Review</i> , 2022, 97, 315-339.	3.2	12
6	Gate Fees: The Pervasive Effect of IPO Restrictions on Chinese Equity Markets. <i>Review of Finance</i> , 2023, 27, 809-849.	6.3	6