Dongcheol Kim

List of Publications by Year
in descending order

34 papers	1,277 citations	471371 17 h-index	414303 32 g-index
34 all docs	34 docs citations	34 times ranked	698 citing authors

#	Article	IF	Citations
1	Investor sentiment from internet message postings and the predictability of stock returns. Journal of Economic Behavior and Organization, 2014, 107, 708-729.	1.0	182
2	Alternative Models for the Conditional Heteroscedasticity of Stock Returns. The Journal of Business, 1994, 67, 563.	2.1	146
3	Accruals Quality, Stock Returns, and Macroeconomic Conditions. Accounting Review, 2010, 85, 937-978.	1.7	130
4	Market valuation of joint ventures: Joint venture characteristics and wealth gains. Journal of Business Venturing, 1997, 12, 83-108.	4.0	112
5	The Errors in the Variables Problem in the Crossâ€Section of Expected Stock Returns. Journal of Finance, 1995, 50, 1605-1634.	3.2	109
6	A Reexamination of Firm Size, Book-To-Market, and Earnings Price in the Cross-Section of Expected Stock Returns. Journal of Financial and Quantitative Analysis, 1997, 32, 463.	2.0	68
7	Margin Requirements, Price Fluctuations, and Market Participation in Metal Futures. Journal of Money, Credit and Banking, 1995, 27, 659.	0.9	53
8	The Impact of Commercial Banks on Underwriting Spreads: Evidence from Three Decades. Journal of Financial and Quantitative Analysis, 2008, 43, 975-1000.	2.0	47
9	The Errors in the Variables Problem in the Cross-Section of Expected Stock Returns. Journal of Finance, 1995, 50, 1605.	3.2	45
10	A Multifactor Explanation of Post-Earnings Announcement Drift. Journal of Financial and Quantitative Analysis, 2003, 38, 383.	2.0	43
11	Structural change and time dependence in models of stock returns. Journal of Empirical Finance, 1999, 6, 283-308.	0.9	40
12	The extent of nonstationarity of beta. Review of Quantitative Finance and Accounting, 1993, 3, 241-254.	0.8	38
13	Are Initial Returns and Underwriting Spreads in Equity Issues Complements or Substitutes?. Financial Management, 2010, 39, 1403-1423.	1.5	34
14	Evaluating asset pricing models in the Korean stock market. Pacific-Basin Finance Journal, 2012, 20, 198-227.	2.0	31
15	On the Information Uncertainty Risk and the January Effect*. The Journal of Business, 2006, 79, 2127-2162.	2.1	29
16	A Bayesian significance test of the stationarity of regression parameters. Biometrika, 1991, 78, 667-675.	1.3	25
17	Future labor income growth and the cross-section of equity returns. Journal of Banking and Finance, 2011, 35, 67-81.	1.4	22
18	Time-varying expected momentum profits. Journal of Banking and Finance, 2014, 49, 191-215.	1.4	18

#	Article	IF	Citations
19	Price volatility and futures margins. Journal of Futures Markets, 1996, 16, 81-111.	0.9	15
20	Bank funding structure and lending under liquidity shocks: Evidence from Korea. Pacific-Basin Finance Journal, 2015, 33, 62-80.	2.0	14
21	Accruals Quality, Stock Returns, and Macroeconomic Conditions. SSRN Electronic Journal, 2010, , .	0.4	13
22	Investor Sentiment, Anomalies, and Macroeconomic Conditions. Asia-Pacific Journal of Financial Studies, 2018, 47, 751-804.	0.6	10
23	Sources of momentum profits in international stock markets. Accounting and Finance, 2014, 54, 567-589.	1.7	9
24	Sequential parameter nonstationarity in stock market returns. Review of Quantitative Finance and Accounting, 1996, 6, 103-131.	0.8	8
25	Innovations in the Future Money Growth and the Cross-Section of Stock Returns in Korea. Asia-Pacific Journal of Financial Studies, 2011, 40, 683-709.	0.6	6
26	Financial distress, short sale constraints, and mispricing. Pacific-Basin Finance Journal, 2019, 53, 94-111.	2.0	6
27	Issues Related to the Errors-in-Variables Problems in Asset Pricing Tests. , 2010, , 1091-1108.		6
28	Information Uncertainty Risk and Seasonality in International Stock Markets. Asia-Pacific Journal of Financial Studies, 2010, 39, 229-259.	0.6	5
29	The financial distress pricing puzzle in banking firms. Accounting and Finance, 2020, 60, 1351-1384.	1.7	4
30	Shorting costs and profitability of longâ€“short strategies. Accounting and Finance, 2023, 63, 277-316.	1.7	4
31	Macro Liquidity Risk, Money Growth, and the Cross-Section of Stock Returns: The Case of Korea. Emerging Markets Finance and Trade, 2016, 52, 1438-1454.	1.7	2
32	Price volatility and futures margins. Journal of Futures Markets, 1996, 16, 81-111.	0.9	2
33	The forecast dispersion anomaly revisited: Time-series forecast dispersion and the cross-section of stock returns. Journal of Empirical Finance, 2016, 39, 37-53.	0.9	1
34	An examination of <i>ex ante</i> risk and return in the cross-section using option-implied information. European Journal of Finance, 2020, 26, 1623-1645.	1.7	0