

# CITATION REPORT

List of articles citing

Common risk factors in the returns on stocks and bonds

DOI: 10.1016/0304-405x(93)90023-5

Journal of Financial Economics, 1993, 33, 3-56.

**Source:** <https://exaly.com/paper-pdf/23917681/citation-report.pdf>

**Version:** 2024-04-09

This report has been generated based on the citations recorded by exaly.com for the above article. For the latest version of this publication list, visit the link given above.

The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

#	Paper	IF	Citations
2295	Board elections and shareholder activism: the Italian experiment. 365-422		10
2294	DETERMINANTS OF EARNINGS-PRICE RATIOS: A REEXAMINATION. <b>1994</b> , 3, 105-120		14
2293	Goodwill, profitability, and the market value of the firm. <b>1994</b> , 13, 159-180		100
2292	Asset sales by financially distressed firms. <b>1994</b> , 1, 233-257		109
2291	The Cross-Section of Realized Stock Returns: The Pre-COMPUSTAT Evidence. <b>1994</b> , 49, 1579-1593		138
2290	Multifactor Models Do Not Explain Deviations from the CAPM. <b>1994</b> ,		2
2289	Size and Book-to-Market Factors in Earnings and Returns. <b>1995</b> , 50, 131-155		1151
2288	Price Reactions to Dividend Initiations and Omissions: Overreaction or Drift?. <b>1995</b> , 50, 573-608		405
2287	The Long-Run Negative Drift of Post-Listing Stock Returns. <b>1995</b> , 50, 1547-1574		88
2286	Closed-end fund premia and returns implications for financial market equilibrium. <i>Journal of Financial Economics</i> , <b>1995</b> , 37, 341-370	6.6	103
2285	Multifactor models do not explain deviations from the CAPM. <i>Journal of Financial Economics</i> , <b>1995</b> , 38, 3-28	6.6	335
2284	Evaluating the performance of value versus glamour stocks The impact of selection bias. <i>Journal of Financial Economics</i> , <b>1995</b> , 38, 269-296	6.6	144
2283	Market underreaction to open market share repurchases. <i>Journal of Financial Economics</i> , <b>1995</b> , 39, 181-208		1081
2282	Another Look at the Cross-section of Expected Stock Returns. <b>1995</b> , 50, 185-224		320
2281	Risk and Managerial Finance. <b>1995</b> , 21, 3-14		
2280	Chapter 5 Theory and empirical testing of asset pricing models. <b>1995</b> , 9, 145-200		44
2279	Chapter 4 The arbitrage pricing theory and multifactor models of asset returns. <b>1995</b> , 9, 87-144		21

2278	Semi-annual earnings announcements and market reaction: some recent findings for a small capital market. <b>1996</b> , 5, 693-713		13
2277	The predictability of stock returns by a nonparametric approach. <b>1996</b> , 15, 299-330		6
2276	The cross-section of stock returns and survivorship bias: Evidence from delisted stocks. <b>1996</b> , 36, 365-375		14
2275	Time series estimation of the bond default risk premium. <b>1996</b> , 36, 475-484		8
2274	Do Sales Price and Debt Equity Explain Stock Returns Better than Book Market and Firm Size?. <b>1996</b> , 52, 56-60		71
2273	Fundamental Determinants of National Equity Market Returns: A Perspective on Conditional Asset Pricing. <b>1996</b> ,		1
2272	Understanding Risk and Return. <b>1996</b> , 104, 298-345		1005
2271	The Effects of Intrigue, Liquidity, Imprecision, and Bias on the Cross-Section of Expected Stock Returns. <b>1996</b> , 22, 8-17		7
2270	Rational Capital Budgeting in an Irrational World. <b>1996</b> ,		16
2269	Risk-based capital standards and the riskiness of bank portfolios: Credit and factor risks. <b>1996</b> , 26, 433-464		7
2268	The distorting effect of the prudent-man laws on institutional equity investments. <i>Journal of Financial Economics</i> , <b>1996</b> , 40, 31-62	6.6	511
2267	The impact of industry shocks on takeover and restructuring activity. <i>Journal of Financial Economics</i> , <b>1996</b> , 41, 193-229	6.6	739
2266	Commonality in the determinants of expected stock returns. <i>Journal of Financial Economics</i> , <b>1996</b> , 41, 401-439	6.6	539
2265	Market microstructure and asset pricing: On the compensation for illiquidity in stock returns. <i>Journal of Financial Economics</i> , <b>1996</b> , 41, 441-464	6.6	913
2264	Another Puzzle: The Growth in Actively Managed Mutual Funds. <b>1996</b> , 51, 783-810		773
2263	The Conditional CAPM and the Cross-Section of Expected Returns. <b>1996</b> , 51, 3-53		880
2262	Multifactor Explanations of Asset Pricing Anomalies. <b>1996</b> , 51, 55-84		2378
2261	Do Brokerage Analysts' Recommendations Have Investment Value?. <b>1996</b> , 51, 137-167		752

2260	Momentum Strategies. <b>1996</b> , 51, 1681-1713	768
2259	Tests of the Relations Among Marketwide Factors, Firm-Specific Variables, and Stock Returns Using a Conditional Asset Pricing Model. <b>1996</b> , 51, 1891-1908	19
2258	The CAPM is Wanted, Dead or Alive. <b>1996</b> , 51, 1947-1958	115
2257	Time-varying risk premia in the foreign currency futures basis. <b>1996</b> , 16, 735-755	14
2256	PICKING WINNERS? A SURVEY OF THE MEAN REVERSION AND OVERREACTION OF STOCK PRICES LITERATURE. <b>1996</b> , 10, 123-158	20
2255	Time-Varying Expected Small Firm Returns and Closed-End Fund Discounts. <b>1996</b> , 9, 845-887	115
2254	Employing the prespecified variable approach to APT factor identification on the segmented Johannesburg Stock Exchange. <b>1997</b> , 11, 57-74	5
2253	The Performance of Japanese Mutual Funds. <b>1997</b> , 10, 237-274	68
2252	TIME-VARYING FACTORS AND CROSS-AUTOCORRELATIONS IN SHORT-HORIZON STOCK RETURNS. <b>1997</b> , 20, 435-458	39
2251	A Reexamination of Firm Size, Book-To-Market, and Earnings Price in the Cross-Section of Expected Stock Returns. <b>1997</b> , 32, 463	46
2250	Exact testing in multivariate regression. <b>1997</b> , 16, 321-352	36
2249	The rationality hypothesis in economics: from Wall Street to Main Street. <b>1997</b> , 4, 83-100	2
2248	Accounting losses and investors' growth expectations. <b>1997</b> , 6, 97-105	1
2247	Long-Run Common Stock Returns Following Stock Splits and Reverse Splits. <b>1997</b> , 70, 409-433	131
2246	EXPLAINING THE CROSS-SECTION OF UK EXPECTED STOCK RETURNS. <b>1997</b> , 29, 1-23	70
2245	Accounting-Based Stock Price Anomalies: Separating Market Inefficiencies from Risk*. <b>1997</b> , 14, 89-136	111
2244	Use of Comparisons of Patterns of Stock Return and Accounting Data in Understanding Apparently Anomalous Returns to Accounting-based Trading Strategies. <b>1997</b> , 14, 137-151	3
2243	The informational value of insurance purchases: Evidence from the property-liability insurance market. <b>1997</b> , 21, 989-1016	5

2242	Fundamental determinants of national equity market returns: A perspective on conditional asset pricing. <b>1997</b> , 21, 1625-1665		102
2241	A Fundamental Analysis of Korean Stock Returns. <b>1997</b> , 53, 75-80		30
2240	The Interaction of Value and Momentum Strategies. <b>1997</b> , 53, 29-36		124
2239	Taxes, Financing Decisions, and Firm Value. <b>1997</b> ,		4
2238	New Evidence on Size and Price-to-Book Effects in Stock Returns. <b>1997</b> , 53, 34-42		50
2237	Value Versus Growth: The International Evidence. <b>1997</b> ,		3
2236	Market Efficiency, Long-Term Returns, and Behavioral Finance. <b>1997</b> ,		342
2235	Cross-sectional determinants of New Zealand share market returns. <b>1997</b> , 37, 181-205		9
2234	Do Common Risk Factors in the Returns on Stocks and Bonds Explain Returns on REITs?. <b>1997</b> , 25, 321-345		140
2233	The Profitability of Trading Strategies Based on Book Value and Earnings in Hong Kong: Market Inefficiency vs. Risk Premia. <b>1997</b> , 8, 204-233		5
2232	Detecting long-run abnormal stock returns: The empirical power and specification of test statistics. <i>Journal of Financial Economics</i> , <b>1997</b> , 43, 341-372	6.6	1692
2231	Industry costs of equity. <i>Journal of Financial Economics</i> , <b>1997</b> , 43, 153-193	6.6	3542
2230	Measuring long-horizon security price performance. <i>Journal of Financial Economics</i> , <b>1997</b> , 43, 301-339	6.6	661
2229	Book-to-market, dividend yield, and expected market returns: A time-series analysis. <i>Journal of Financial Economics</i> , <b>1997</b> , 44, 169-203	6.6	432
2228	A multibeta representation theorem for linear asset pricing theories. <i>Journal of Financial Economics</i> , <b>1997</b> , 46, 357-381	6.6	12
2227	On The Robustness of Size and Book-to-Market in Cross-Sectional Regressions. <b>1997</b> , 52, 1355-1382		105
2226	Measuring Mutual Fund Performance with Characteristic-Based Benchmarks. <b>1997</b> , 52, 1035-1058		1173
2225	Myth or Reality? The Long-Run Underperformance of Initial Public Offerings: Evidence from Venture and Nonventure Capital-Backed Companies. <b>1997</b> , 52, 1791-1821		521

2224	Risk Premia and Variance Bounds. <b>1997</b> , 52, 1913-1949	16
2223	A Nonparametric Model of Term Structure Dynamics and the Market Price of Interest Rate Risk. <b>1997</b> , 52, 1973-2002	204
2222	Evidence on the Characteristics of Cross Sectional Variation in Stock Returns. <b>1997</b> , 52, 1-33	609
2221	On Persistence in Mutual Fund Performance. <b>1997</b> , 52, 57-82	6474
2220	Firm Size, Book-to-Market Ratio, and Security Returns: A Holdout Sample of Financial Firms. <b>1997</b> , 52, 875-883	107
2219	DemystificationThe economic realities of securitization. <b>1997</b> , 10, 27-37	2
2218	Financial modelling: Where to go? With an illustration for portfolio management. <b>1997</b> , 99, 113-125	67
2217	Do CAPM results hold in a dynamic economy? A numerical analysis. <b>1997</b> , 21, 981-1003	8
2216	The effects of corporate antitakeover provisions on long-term investment: empirical evidence. <b>1997</b> , 18, 349-365	43
2215	The Economic Significance of the Cross-Sectional Autoregressive Model: Further Analysis. <b>1998</b> , 11, 37-51	3
2214	Why electric utility stocks are sensitive to interest rates. <b>1998</b> , 33, 147-162	13
2213	Taxes, Financing Decisions, and Firm Value. <b>1998</b> , 53, 819-843	394
2212	Is the Risk of Bankruptcy a Systematic Risk?. <b>1998</b> , 53, 1131-1147	458
2211	An Asymptotic Theory for Estimating Beta-Pricing Models Using Cross-Sectional Regression. <b>1998</b> , 53, 1285-1309	165
2210	Earnings Management and the Long-Run Market Performance of Initial Public Offerings. <b>1998</b> , 53, 1935-1974	1161
2209	Value versus Growth: The International Evidence. <b>1998</b> , 53, 1975-1999	1025
2208	Stock Returns, Dividend Yields, and Taxes. <b>1998</b> , 53, 2029-2057	77
2207	Why Do Companies List Shares Abroad?: A Survey of the Evidence and Its Managerial Implications. <b>1998</b> , 7, 1-60	274

2206	Relative Excess Returns. <b>1998</b> , 25, 869-892		1
2205	The Articulation of Returns and Accounting-Related Variables when Returns Lead Earnings: UK Evidence. <b>1998</b> , 25, 1163-1201		2
2204	Systematic Risk and Empirical Research. <b>1998</b> , 25, 1325-1356		12
2203	Discussion Of Systematic Risk and Empirical Research. <b>1998</b> , 25, 1357-1362		
2202	The Value in Targeting Institutional Investors: Evidence from the Five-or-Fewer Rule Change. <b>1998</b> , 26, 613-649		38
2201	Accounting income, income components and market-to-book equity ratios: Finnish evidence. <b>1998</b> , 33, 359-375		5
2200	Efficiency loss and constraints on portfolio holdings. <i>Journal of Financial Economics</i> , <b>1998</b> , 48, 359-375	6.6	42
2199	Book-to-market ratios as predictors of market returns. <i>Journal of Financial Economics</i> , <b>1998</b> , 49, 141-160	6.6	309
2198	Earnings signals in fixed-price and Dutch auction self-tender offers. <i>Journal of Financial Economics</i> , <b>1998</b> , 49, 161-186	6.6	47
2197	Glamour, value and the post-acquisition performance of acquiring firms. <i>Journal of Financial Economics</i> , <b>1998</b> , 49, 223-253	6.6	602
2196	Market efficiency, long-term returns, and behavioral finance The comments of Brad Barber, David Hirshleifer, S.P. Kothari, Owen Lamont, Mark Mitchell, Herish Shefrin, Robert Shiller, Rex Sinquefeld, Richard Thaler, Theo Vermaelen, Robert Vishny, Ivo Welch, and a referee have been helpful. Kenneth French and Jay Ritter get special thanks. <i>Journal of Financial Economics</i> , <b>1998</b> , 49, 283-306	6.6	2329
2195	Alternative factor specifications, security characteristics, and the cross-section of expected stock returns We are especially grateful to Eugene Fama (a referee), an anonymous referee and Bill Schwert (the editor) for insightful and constructive suggestions. We also thank Wayne Ferson, Ken French, Bill Gatchemany, Craig Holden, David Jegemuth, Bob Jennings, Susan Lehmann, Josef	6.6	861
2194	Earnings management and the underperformance of seasoned equity offerings. <i>Journal of Financial Economics</i> , <b>1998</b> , 50, 63-99	6.6	1152
2193	Agency problems as antecedents to unrelated mergers and diversification: Amihud and Lev reconsidered. <b>1998</b> , 19, 555-578		206
2192	Zur empirischen Identifikation von Risikofaktoren bei Modellen der Arbitrage Pricing Theory. <b>1998</b> , 20, 123-134		
2191	Accounting earnings and executive compensation:. <b>1998</b> , 25, 169-193		124
2190	Book-to-market, firm size, and the turn-of-the-year effect: Evidence from Pacific-Basin emerging markets. <b>1998</b> , 6, 275-293		123
2189	A test of the intertemporal CAPM in the Australian equity market. <b>1998</b> , 8, 175-188		4

2188	Institutional portfolio composition: An examination of the prudent investment hypothesis. <b>1998</b> , 38, 93-109	19
2187	Relationship between Labor-Income Risk and Average Return: Empirical Evidence from the Japanese Stock Market. <b>1998</b> , 71, 319-347	79
2186	Do Investors Care about Sentiment?. <b>1998</b> , 71, 477-500	90
2185	A multifactor model of gold industry stock returns: evidence from the Australian equity market. <b>1998</b> , 8, 21-28	37
2184	The effectiveness of tightening illegal insider trading regulation: the case of corporate takeovers. <b>1998</b> , 8, 519-531	3
2183	Cross-sectional relationships between stock returns and market beta, trading volume, and sales-to-price in Taiwan. <b>1998</b> , 7, 1-18	9
2182	Conditioning Manager Alphas on Economic Information: Another Look at the Persistence of Performance. <b>1998</b> , 11, 111-142	269
2181	Determinants of the cross-section of stock returns in the Malaysian stock market. <b>1998</b> , 7, 253-275	5
2180	Time-Varying Beta Risk of Australian Industry Portfolios: A Comparison of Modelling Techniques. <b>1998</b> , 23, 1-22	103
2179	Research Method and the Long-Run Performance of Acquiring Firms. <b>1998</b> , 23, 23-38	28
2178	The liquidity premium in equity pricing under a continuous auction system. <b>1998</b> , 4, 1-28	6
2177	The Restrictions on Predictability Implied by Rational Asset Pricing Models. <b>1998</b> , 11, 343-382	57
2176	Boys will be Boys: Gender, Overconfidence, and Common Stock Investment. <b>1998</b> ,	19
2175	When Do Joint Ventures Create Value?. <b>1998</b> ,	11
2174	Explaining Returns with Loss Aversion. <b>1998</b> ,	25
2173	The Long-Run Performance of Global Equity Offerings. <b>1998</b> ,	2
2172	The CAPM vs. the Fama and French Three-Factor Pricing Model: A Comparison Using Value Line Investment Survey. <b>1998</b> ,	0
2171	The Common Stock Investment Performance of Individual Investors. <b>1998</b> ,	4



2170	Can Investors Profit from the Prophets? Consensus Analyst Recommendations and Stock Returns. <b>1998,</b>	7
2169	Is the US Stock Market Myopic?. <b>1998,</b>	5
2168	Evaluating Mutual Fund Performance. <b>1998,</b>	7
2167	A Generalized Earnings Model of Stock Valuation. <b>1998,</b>	3
2166	Characteristics, Covariances, and Average Returns: 1929-1997. <b>1998,</b>	13
2165	On the Predictability of Stock Returns in Real Time. <b>1998,</b>	7
2164	Investment in EMU Countries Using the Expected Residual Income Valuation Method. <b>1998,</b>	
2163	Financial Constraints and Stock Returns. <b>1998,</b>	2
2162	Murphy's Law and Market Anomalies. <b>1998,</b>	
2161	Closed-End Funds: A Survey. <b>1998,</b>	6
2160	On the Performance of Hedge Funds. <b>1998,</b>	2
2159	Portfolio Choice and Equity Characteristics: Characterizing the Hedging Demands Induced by Return Predictability. <b>1999,</b>	1
2158	Long-run Performance Following Private Placements of Equity. <b>1999,</b>	5
2157	When Is Bad News Really Bad News?. <b>1999,</b>	1
2156	Do Appearances Matter? The Impact of EPS Accretion and Dilution on Stock Prices. <b>1999,</b>	22
2155	Earnings Management and Capital Market Misallocation. <b>1999,</b>	7
2154	Profitability of Momentum Strategies: An Evaluation of Alternative Explanations. <b>1999,</b>	
2153	The Relation between Analysts' Forecasts of Long-Term Earnings Growth and Stock Price Performance Following Equity Offerings. <b>1999,</b>	24

2152 Economic Tracking Portfolios. **1999**,

2151 Bayesian Performance Evaluation. **1999**,

2150 Can Book-to-Market, Size, and Momentum Be Risk Factors That Predict Economic Growth?. **1999**, 9

2149 Equity Mispricing: It's Mostly on the Short Side. **1999**, 55, 117-126 1

2148 Resurrecting the (C)CAPM: A Cross-Sectional Test When Risk Premia are Time-Varying. **1999**, 3

2147 Toward An Ex Ante Cost-of-Capital. **1999**, 11

2146 Information Signaling or Agency Conflicts: What Explains Canadian Open Market Share Repurchases?. **1999**, 9

2145 The Profits to Insider Trading: A Performance-Evaluation Perspective. **1999**, 1

2144 Market Efficiency in an Irrational World. **1999**, 55, 28-40 178

2143 Do Firms Mislead Investors by Overstating Earnings Before Seasoned Equity Offerings?. **1999**, 1

2142 Glamour and Value in the Land of Chingis Khan. **1999**, 1

2141 Factorization of Equity Returns. **1999**,

2140 Inter-relationships between the January effect, market capitalisation and value investment strategies on the JSE. **1999**, 28, 53-64 7

2139 Hedge Funds versus Managed Futures as Asset Classes. **1999**, 6, 45-64 43

2138 Common Factors in Active and Passive Portfolios. **1999**, 3, 53-78 32

2137 Conflicts of interest and the performance of venture-capital-backed IPOs: A preliminary look at the UK. **1999**, 1, 325-349 24

2136 MARKET VOLATILITY AND PERVERSE TIMING PERFORMANCE OF MUTUAL FUND MANAGERS. **1999**, 22, 449-470 18

2135 The Role of Beta and Size in the Cross-Section of European Stock Returns. **1999**, 5, 9-27 73

2134	Forecasting the Correlation Structure of German Stock Returns: A Test of Firm-Specific Factor Models. <b>1999</b> , 5, 85-102	1
2133	Closed-End Funds: A Survey. <b>1999</b> , 8, 1-41	66
2132	Predicting Stock and Bond Returns: the Impact of Global Variables. <b>1999</b> , 2, 203-226	1
2131	The Stock Market Reaction to Investment Announcements: The Case of Individual Capital Expenditure Projects. <b>1999</b> , 26, 681-708	41
2130	Performance of UK Investment Trusts: 1980-1994. <b>1999</b> , 26, 1141-1168	9
2129	Costs of Equity Capital and Model Mispricing. <b>1999</b> , 54, 67-121	108
2128	Improved Methods for Tests of Long-Run Abnormal Stock Returns. <b>1999</b> , 54, 165-201	1054
2127	The Performance of Hedge Funds: Risk, Return, and Incentives. <b>1999</b> , 54, 833-874	540
2126	Are Some Mutual Fund Managers Better Than Others? Cross-Sectional Patterns in Behavior and Performance. <b>1999</b> , 54, 875-899	454
2125	Is Money Smart? A Study of Mutual Fund Investors' Fund Selection Ability. <b>1999</b> , 54, 901-933	364
2124	The Persistence of IPO Mispricing and the Predictive Power of Flipping. <b>1999</b> , 54, 1015-1044	181
2123	Conditioning Variables and the Cross Section of Stock Returns. <b>1999</b> , 54, 1325-1360	438
2122	Optimal Investment, Growth Options, and Security Returns. <b>1999</b> , 54, 1553-1607	698
2121	Performance Evaluation with Transactions Data: The Stock Selection of Investment Newsletters. <b>1999</b> , 54, 1743-1775	51
2120	A Unified Theory of Underreaction, Momentum Trading, and Overreaction in Asset Markets. <b>1999</b> , 54, 2143-2184	1894
2119	Do Beta Pricing Models Explain January Mean Reversion in Stock Returns?. <b>1999</b> , 34, 71-89	1
2118	Hedging contingent claims on semimartingales. <b>1999</b> , 3, 111-134	23
2117	An analysis of mutual fund design: the case of investing in small-cap stocks11I have benefited from generous access to the portfolio managers and trade room personnel at Dimensional Fund Advisors. Thanks also to Marshall Blume, David Booth, Truman Clark, Gene Fama, Gene Fama, Jr., Ken French, Ananth Madhavan, David Musto, Jay Ritter, Rex Sinquefeld, and Mitchell Petersen (the referee) for helpful comments and discussions.. <i>Journal of Financial Economics</i> , 1999, 51, 173-194	6.6 75

2116	Long-term returns from equity carveouts. <i>Journal of Financial Economics</i> , <b>1999</b> , 51, 273-308	6.6	68
2115	Conditional market timing with benchmark investors. <i>Journal of Financial Economics</i> , <b>1999</b> , 52, 119-148	6.6	131
2114	Managerial performance and the cross-sectional pricing of closed-end funds. <i>Journal of Financial Economics</i> , <b>1999</b> , 52, 379-408	6.6	67
2113	The time-series relations among expected return, risk, and book-to-market. <i>Journal of Financial Economics</i> , <b>1999</b> , 54, 5-43	6.6	147
2112	The long-run performance of stock returns following debt offerings. <i>Journal of Financial Economics</i> , <b>1999</b> , 54, 45-73	6.6	240
2111	The contribution of product quality to competitive advantage: impacts on systematic variance and unexplained variance in returns. <b>1999</b> , 20, 375-384		70
2110	The anomaly of size: Does it really matter?. <b>1999</b> , 4, 179-192		1
2109	Volatility Timing in Mutual Funds: Evidence from Daily Returns. <b>1999</b> , 12, 1009-1041		204
2108	The alpha factor asset pricing model: A parable. <b>1999</b> , 2, 49-68		96
2107	Security factors as linear combinations of economic variables. <b>1999</b> , 2, 403-432		19
2106	Testing multi-beta asset pricing models. <b>1999</b> , 6, 219-241		25
2105	Low and high frequency macroeconomic forces in asset pricing. <b>1999</b> , 39, 77-100		7
2104	A test of the market's mispricing of domestic and foreign earnings. <b>1999</b> , 28, 243-267		85
2103	Growth fixation and the performance of bank initial public offerings, 1983-1991. <b>1999</b> , 23, 1277-1301		11
2102	Size and book-to-market factors in a multivariate GARCH-in-mean asset pricing application. <b>1999</b> , 8, 35-52		10
2101	Toward a Strategic Theory of Risk Premium: Moving beyond Capm. <b>1999</b> , 24, 556		17
2100	On Portfolio Optimization: Forecasting Covariances and Choosing the Risk Model. <b>1999</b> , 12, 937-974		364
2099	The effect of macro-environmental variables on leader behaviour in clinical pathology laboratories. <b>1999</b> , 1, 209		

2098	Analysis and intuition in technological choice: the lessons of Taurus. <b>1999</b> , 17, 459	2
2097	Do Hedge Funds Have a Future?. <b>1999</b> , 2, 63-68	2
2096	The Profits to Insider Trading: A Performance-Evaluation Perspective. <b>1999</b> ,	19
2095	Profitability of Momentum Strategies: An Evaluation of Alternative Explanations. <b>1999</b> ,	23
2094	Asset Pricing Models: Implications for Expected Returns and Portfolio Selection. <b>1999</b> ,	3
2093	Bayesian Performance Evaluation. <b>1999</b> ,	3
2092	The Stock Market Valuation of Research and Development Expenditures. <b>1999</b> ,	26
2091	Explaining the Cross-Section of Stock Returns in Japan: Factors or Characteristics?. <b>1999</b> ,	5
2090	The Diversification Discount: Cash Flows vs. Returns. <b>1999</b> ,	6
2089	On Portfolio Optimization: Forecasting Covariances and Choosing the Risk Model. <b>1999</b> ,	5
2088	Economic Tracking Portfolios. <b>1999</b> ,	4
2087	Comparing Asset Pricing Models: An Investment Perspective. <b>1999</b> ,	3
2086	Stock Repurchases in Canada: Performance and Strategic Trading. <b>1999</b> ,	10
2085	Der Size-Effekt am Österreichischen Aktienmarkt. <b>1999</b> , 51, 636-661	
2084	Nonsimultaneous prices and the evaluation of managed portfolios in Spain. <b>1999</b> , 9, 273-281	17
2083	The Underreaction Hypothesis and the New Issue Puzzle: Evidence from Japan. <b>1999</b> , 12, 519-534	69
2082	Toward a Strategic Theory of Risk Premium: Moving Beyond Capm. <b>1999</b> , 24, 556-567	103
2081	The informational effects of large insider stock purchases. <b>1999</b> , 25, 37-48	4

2080	An overview of returns in Europe. <b>1999</b> , 5, 276-297	6
2079	Do Investors Trade Too Much?. <b>1999</b> , 89, 1279-1298	1190
2078	Size and book-to-market factors in the relationship between average stock returns and average book returns: some evidence from an emerging market. <b>2000</b> , 9, 225-243	5
2077	Performance of UK equity unit trusts. <b>2000</b> , 1, 72-92	49
2076	Style analysis and performance evaluation of Spanish mutual funds. <b>2000</b> , 1, 151-171	9
2075	Determinanten erwarteter Renditen am deutschen Aktienmarkt [Eine empirische Untersuchung anhand ausgewählter Kennzahlen. <b>2000</b> , 52, 27-57	19
2074	Expected returns and business conditions: a commentary on Fama and French. <b>2000</b> , 10, 389-400	2
2073	Beyond Arbitrage: Good-Deal Asset Price Bounds in Incomplete Markets. <b>2000</b> , 108, 79-119	277
2072	Capital Asset Pricing Model: Should We Stop Using It?. <b>2000</b> , 25, 55-64	17
2071	Occupation-Level Income Shocks and Asset Returns: Their Covariance and Implications for Portfolio Choice. <b>2000</b> ,	57
2070	Evaluating the Specification Errors of Asset Pricing Models. <b>2000</b> ,	7
2069	Evaluating and Investing in Equity Mutual Funds. <b>2000</b> ,	1
2068	Firm Value, Risk, and Growth Opportunities. <b>2000</b> ,	62
2067	The Asset Price Incidence of Capital Gains Taxes: Evidence from the Taxpayer Relief Act of 1997 and Publicly-Traded Real Estate Firms. <b>2000</b> ,	11
2066	Is the U.S. Stock Market Myopic?. <b>2000</b> , 38, 221	95
2065	A Test of a Two-Factor [Market and Oil]Pricing Model. <b>2000</b> , 12, 61-77	15
2064	The Value of Active Mutual Fund Management: An Examination of the Stockholdings and Trades of Fund Managers. <b>2000</b> , 35, 343	357
2063	Normal backwardation is normal. <b>2000</b> , 20, 803-821	17

2062	Trading and hedging in S&P 500 spot and futures markets using genetic programming. <b>2000</b> , 20, 911-942	41
2061	Quantifying fluctuations in economic systems by adapting methods of statistical physics. <b>2000</b> , 287, 339-361	18
2060	Risk and return in a dynamic general equilibrium model. <b>2000</b> , 24, 1079-1096	2
2059	Portfolio Selection and Asset Pricing Models. <b>2000</b> , 55, 179-223	258
2058	Characteristics, Covariances, and Average Returns: 1929 to 1997. <b>2000</b> , 55, 389-406	543
2057	Sorting Out Sorts. <b>2000</b> , 55, 407-427	105
2056	Trading Is Hazardous to Your Wealth: The Common Stock Investment Performance of Individual Investors. <b>2000</b> , 55, 773-806	1616
2055	Portfolio Choice and Asset Prices: The Importance of Entrepreneurial Risk. <b>2000</b> , 55, 1163-1198	464
2054	Asset Pricing at the Millennium. <b>2000</b> , 55, 1515-1567	306
2053	Mutual Fund Performance: An Empirical Decomposition into Stock-Picking Talent, Style, Transactions Costs, and Expenses. <b>2000</b> , 55, 1655-1695	820
2052	Inference in Long-Horizon Event Studies: A Bayesian Approach with Application to Initial Public Offerings. <b>2000</b> , 55, 1979-2016	129
2051	Price Momentum and Trading Volume. <b>2000</b> , 55, 2017-2069	740
2050	Stock Repurchases in Canada: Performance and Strategic Trading. <b>2000</b> , 55, 2373-2397	225
2049	Equity Undervaluation and Decisions Related to Repurchase Tender Offers: An Empirical Investigation. <b>2000</b> , 55, 2399-2424	114
2048	Information Asymmetry, R&D, and Insider Gains. <b>2000</b> , 55, 2747-2766	680
2047	The Relation between Stock Market Movements and NYSE Seat Prices. <b>2000</b> , 55, 2817-2840	17
2046	Explaining the Poor Performance of Consumption-based Asset Pricing Models. <b>2000</b> , 55, 2863-2878	134
2045	The Pricing of Italian Equity Returns. <b>2000</b> , 29, 153-177	14

2044	Cross-sectional analysis of Swedish stock returns with time-varying beta: the Swedish stock market 1983-96. <b>2000</b> , 6, 213-233		10
2043	Is Beta Dead or Alive?. <b>2000</b> , 27, 283-311		4
2042	Time Varying Beta Risk: An Analysis of Alternative Modelling Techniques. <b>2000</b> , 27, 523-554		76
2041	The Predictive Ability of Dividend and Earnings Yields for Long-Term Stock Returns. <b>2000</b> , 35, 97-124		9
2040	Is the abnormal return following equity issuances anomalous?. <i>Journal of Financial Economics</i> , <b>2000</b> , 56, 209-249	6.6	481
2039	Seasoned public offerings: resolution of the New issues puzzle. <i>Journal of Financial Economics</i> , <b>2000</b> , 56, 251-291	6.6	344
2038	Comparing asset pricing models: an investment perspective. <i>Journal of Financial Economics</i> , <b>2000</b> , 56, 335-381	6.6	271
2037	Can book-to-market, size and momentum be risk factors that predict economic growth?. <i>Journal of Financial Economics</i> , <b>2000</b> , 57, 221-245	6.6	534
2036	Uniformly least powerful tests of market efficiency. <i>Journal of Financial Economics</i> , <b>2000</b> , 55, 361-389	6.6	541
2035	Commonality in liquidity. <i>Journal of Financial Economics</i> , <b>2000</b> , 56, 3-28	6.6	906
2034	Forecasting stock indices: a comparison of classification and level estimation models. <b>2000</b> , 16, 173-190		229
2033	The Financial Performance of Ethical Investment Trusts: An Australian Perspective. <b>2000</b> , 25, 79-92		96
2032	REIT Characteristics and the Sensitivity of REIT Returns. <b>2000</b> , 21, 141-152		68
2031	Book Assets, Real Estate, and Returns on Common Stock. <b>2000</b> , 21, 221-233		17
2030	Judging Risk and Return of Financial Assets. <b>2000</b> , 83, 353-370		175
2029	The disappearing size effect. <b>2000</b> , 54, 83-100		48
2028	Zur Quantifizierung der Risikoprämien deutscher Versicherungsaktien im Kontext eines Multifaktorenmodells. <b>2000</b> , 89, 577-603		6
2027	Value stocks and market efficiency. <b>2000</b> , 24, 28-35		11



2026	The reaction of security prices to tracking stock announcements. <b>2000</b> , 24, 36-55	16
2025	Are Risk Premium Anomalies Caused by Ambiguity?. <b>2000</b> , 56, 24-31	29
2024	Resurrecting the (C)CAPM: A Cross-Sectional Test when Risk Premia wre Time-Varying. <b>2000</b> ,	6
2023	Capital Markets Research in Accounting. <b>2000</b> ,	10
2022	On the Timing Ability of Mutual Fund Managers. <b>2000</b> ,	0
2021	Trading is Hazardous to Your Wealth: The Common Stock Investment Performance of Individual Investors. <b>2000</b> ,	26
2020	Predicting Stock Returns Using Industry-Relative Firm Characteristics. <b>2000</b> ,	48
2019	Estimating Credit Rating Transition Probabilities for Corporate Bonds. <b>2000</b> ,	52
2018	Trading Activity and Expected Stock Returns. <b>2000</b> ,	
2017	Occupation-Level Income Shocks and Asset Returns: Their Covariance and Implications for Portfolio Choice. <b>2000</b> ,	0
2016	Choices Among Alternative Risk Management Strategies: Evidence from the Natural Gas Industry. <b>2000</b> ,	9
2015	Family Values and the Star Phenomenon. <b>2000</b> ,	4
2014	The Efficient Norm for Corporate Law: A Neotraditional Interpretation of Fiduciary Duty. <b>2000</b> ,	
2013	The Information Content of Share Repurchase Programs. <b>2000</b> ,	10
2012	Asymmetric Correlations of Equity Portfolios. <b>2000</b> ,	12
2011	The Value of Active Mutual Fund Management: An Examination of the Stockholdings and Trades of Fund Managers. <b>2000</b> ,	
2010	The Relative Importance of Stock, Bond and Real Estate Factors in Explaining REIT Returns. <b>2000</b> ,	10
2009	Labor Income And Predictable Stock Returns. <b>2000</b> ,	3

2008	The Diversification Discount: Cash Flows vs. Returns. <b>2000,</b>	0
2007	Why Do Large Firms' Prices Anticipate Earnings Earlier than Small Firms' Prices?. <b>2000,</b>	0
2006	Too Many Cooks Spoil the Profits: Investment Club Performance. <b>2000,</b>	
2005	Predictability of Aggregate Stock Market Returns: Evidence Based on Glamour Stocks. <b>2000,</b>	
2004	Investor Reaction to Corporate Event Announcements: Under-reaction or Over-reaction?. <b>2000,</b>	1
2003	The Size and Book-To-Market Effects and Their Role as Risk Proxies in the Istanbul Stock Exchange. <b>2000,</b>	12
2002	Legal Determinants of the Return on Equity. <b>2000,</b>	48
2001	News Related to Future GDP Growth as Risk Factors in Equity Returns. <b>2000,</b>	11
2000	Firm Value, Risk, and Growth Opportunities. <b>2000,</b>	3
1999	Market Microstructure: A Survey. <b>2000,</b>	8
1998	Assessing Asset Pricing Anomalies. <b>2000,</b>	1
1997	A Shrinkage Theory of Asset Allocation Using Asset-pricing Models. <b>2000,</b>	5
1996	The Long-Run Performance of Firms Adopting Compensation Plans Based on Economic Profits. <b>2000,</b>	8
1995	Roll-Ups: Performance and Incentives for Industry-Consolidating IPOs. <b>2000,</b>	1
1994	Use of the Proceeds and Long-term Performance of French SEO Firms. <b>2000,</b>	4
1993	Long-Term Performance of Initial Public Offerings: Venture Capitalists and Reputation of Investment Bankers. <b>2000,</b>	2
1992	Law and Equity Markets: A Simple Model. <b>2000,</b>	24
1991	Too Many Cooks Spoil the Profits: Investment Club Performance. <b>2000, 56, 17-25</b>	42

1990	Equity REIT Beta Estimation. <b>2000</b> , 56, 70-79	13
1989	Shareholder Wealth and Firm Risk. <b>2000</b> ,	10
1988	Long Run Underperformance in REITs Following Seasoned Equity Offerings. <b>2000</b> , 6, 355-363	
1987	Time-Varying Expected Returns and Information in Home Prices. <b>2000</b> , 6, 61-74	1
1986	Long Run Underperformance in REITs Following Seasoned Equity Offerings. <b>2000</b> , 6, 355-363	11
1985	Online Investors: Do the Slow Die First?. <b>2000</b> ,	12
1984	Country and Industry Factors in Returns - Evidence from Emerging Markets' Stocks. <b>2000</b> ,	
1983	The Long-run Performance of Seasoned Equity Offerings with Rights: Evidence from the Swiss Market. <b>2000</b> ,	18
1982	Asset Pricing Models: Implications for Expected Returns and Portfolio Selection. <b>2000</b> , 13, 883-916	130
1981	Cash Flow Is King? Cognitive Errors by Investors. <b>2000</b> , 1, 161-175	46
1980	Time-varying risk in the German stock market. <b>2000</b> , 6, 70-91	3
1979	Fixed-Income Securities and the January Effect. <b>2000</b> , 3, 46-51	3
1978	Value, Size, and Portfolio Efficiency. <b>2000</b> , 26, 78-89	5
1977	Equity Duration, Growth Options, and Asset Pricing. <b>2000</b> , 26, 105-111	16
1976	Modeling the Risk Premium on Eurodollar Bonds. <b>2000</b> , 9, 61-73	4
1975	The post-merger performance puzzle. 7-41	119
1974	Factors affecting the stock price performance of share issued privatizations. <b>2000</b> , 32, 1451-1464	26
1973	THE LONG-RUN PERFORMANCE OF COMPANIES THAT WITHDRAW SEASONED EQUITY OFFERINGS. <b>2000</b> , 23, 157-178	3

1972	Handbook of Insurance. <b>2000</b> ,	27
1971	DOUBLE ENTRY BOOKKEEPING, STRUCTURAL DYNAMICS AND THE VALUE OF THE FIRM. <b>2000</b> , 32, 261-288	5
1970	Compensation vouchers and equity markets: Evidence from Hungary. <b>2000</b> , 24, 1155-1178	19
1969	“The first shall be last” Size and value strategy premia at the London Stock Exchange. <b>2000</b> , 24, 893-919	19
1968	Do firms mislead investors by overstating earnings before seasoned equity offerings?. <b>2000</b> , 29, 339-371	321
1967	The determinants of trading volume of high-yield corporate bonds. <b>2000</b> , 3, 177-204	90
1966	Market microstructure: A survey. <b>2000</b> , 3, 205-258	514
1965	The capital asset pricing model and the liquidity effect: A theoretical approach. <b>2000</b> , 3, 69-81	95
1964	Three analyses of the firm size premium. <b>2000</b> , 7, 143-153	92
1963	Factors affecting the yields on noninvestment grade bond indices: a cointegration analysis. <b>2000</b> , 7, 57-86	31
1962	The Relation between Analysts’ Forecasts of Long-Term Earnings Growth and Stock Price Performance Following Equity Offerings*. <b>2000</b> , 17, 1-32	304
1961	Why Do Large Firms’ Prices Anticipate Earnings Earlier than Small Firms’ Prices?*. <b>2000</b> , 17, 191-212	19
1960	BETA, SIZE, RISK, AND RETURN. <b>2000</b> , 23, 245-260	9
1959	ALTERNATIVE TESTS OF THE ZERO-BETA CAPM. <b>2000</b> , 23, 469-493	5
1958	What Does Nasdaq’s High-Yield Bond Market Reveal about Bondholder-Stockholder Conflicts?. <b>2000</b> , 29, 23	35
1957	Managerial Decisions and Long-Term Stock Price Performance. <b>2000</b> , 73, 287-329	905
1956	Why Do Firms Repurchase Stock?. <b>2000</b> , 73, 331-355	423
1955	Views of Financial Economists on the Equity Premium and on Professional Controversies. <b>2000</b> , 73, 501-537	207

1954	Dividends and Taxes: A Re-Examination. <b>2000</b> , 29, 55	42
1953	Book-to-market and size as determinants of returns in small illiquid markets: the New Zealand case. <b>2001</b> , 10, 291-302	13
1952	Resurrecting the (C)CAPM: A Cross-Sectional Test When Risk Premia Are Time-Varying. <b>2001</b> , 109, 1238-1287	799
1951	The Long-Run Stock Price Performance of Firms with Effective TQM Programs. <b>2001</b> , 47, 359-368	250
1950	An examination of the performance of SEOs using a comparison period approach?. <b>2001</b> , 53, 359-386	0
1949	Interacting biases, non-normal return distributions and the performance of tests for long-horizon event studies. <b>2001</b> , 25, 741-765	48
1948	Forecasting correlation among equity mutual funds. <b>2001</b> , 25, 1187-1208	7
1947	Capital markets research in accounting. <b>2001</b> , 31, 105-231	1155
1946	ASSET SELECTION AND SUPERANNUATION FUND PERFORMANCE: A NOTE FOR TRUSTEES. <b>2001</b> , 20, 57-65	16
1945	Coskewness and cokurtosis in futures markets. <b>2001</b> , 8, 55-81	56
1944	The long-run performance of firms that issue convertible debt: an empirical analysis of operating characteristics and analyst forecasts. <b>2001</b> , 7, 447-474	54
1943	Parameter shifts when measuring wealth effects in cross-border mergers. <b>2001</b> , 12, 249-266	14
1942	Technology R&D alliances and firm value. <b>2001</b> , 12, 227-237	42
1941	The reliability of the book-to-market ratio as a risk proxy. <b>2001</b> , 9, 361-373	5
1940	Spin-offs, Ex Ante. <b>2001</b> , 74, 245-280	34
1939	Executive Stock Option Exercises and Inside Information. <b>2001</b> , 74, 513-534	103
1938	An Examination of the Fama and French Three-Factor Model Using Commercially Available Factors. <b>2001</b> , 26, 1-17	74
1937	Empirical tests of the Dogs of the Dow strategy in Latin American stock markets. <b>2001</b> , 10, 187-199	8

1936 Introduction. **2001**, 7, 286-288

1935 Financial Constraints and Stock Returns. **2001**, 14, 529-554 549

1934 A comparison of nonlinear methods for predicting earnings surprises and returns. **2001**, 12, 907-21 20

1933 The Impact of Fund Attrition on Superannuation Returns\*\*The authors wish to thank two anonymous referees for their useful comments.. **2001**, 31, 25-32 11

1932 Momentum, Rational Agents and Efficient Markets. **2001**, 2, 190-200 7

1931 Has the Cross-Section of Average Returns Always Been the Same? Evidence from Germany, 1881-1913. **2001**, 1 1

1930 Are the Fama and French Factors Global or Country-Specific?. **2001**, 2

1929 Investor Psychology in Capital Markets: Evidence and Policy Implications. **2001**, 6

1928 The Impact of Macroeconomic and Financial Variables on Market Risk: Evidence from International Equity Returns. **2001**, 1

1927 Stock Return Predictability and Asset Pricing Models. **2001**, 2

1926 Limited Arbitrage in Equity Markets. **2001**, 11

1925 Are IPOs Underpriced?. **2001**, 8

1924 What Percentage of Common Stocks are Mispriced?. **2001**,

1923 Why Constrain Your Mutual Fund Manager?. **2001**, 17

1922 Downside Correlation and Expected Stock Returns. **2001**, 16

1921 The Post-Announcement Performance of Diversifying Firms. **2001**, 0

1920 Disposition Effect and Firm Size: New Evidence on Individual Investor Trading Activity. **2001**, 22

1919 Liquidity Risk and Expected Stock Returns. **2001**, 3

1918	Real Estate and its Role in Asset Pricing. <b>2001,</b>	4
1917	The Value/Glamour Anomaly: Evidence from Analysts' Forecasts. <b>2001,</b>	2
1916	Breadth of Ownership and Stock Returns. <b>2001,</b>	
1915	Stock Return Predictability and Model Uncertainty. <b>2001,</b>	1
1914	Do Takeover Targets Under-perform? Evidence from Operating and Stock Returns. <b>2001,</b>	2
1913	Some Loans are More Equal than Others: Third-party Originations and Defaults in the Subprime Mortgage Industry. <b>2001,</b>	
1912	Discussion of Value Investing: The Use of Historical Financial Statement Information to Separate Winners from Losers. <b>2001,</b>	0
1911	Institutional Trading and Stock Returns. <b>2001,</b>	13
1910	A Conditional Multifactor Analysis of Return Momentum. <b>2001,</b>	3
1909	Specification Test of International Asset Pricing Models. <b>2001,</b>	2
1908	The History and Performance of Concept Stocks. <b>2001,</b>	
1907	Consumption, Dividends, and the Cross-Section of Equity Returns. <b>2001,</b>	20
1906	Hedging or Market Timing? Selecting the Interest Rate Exposure of Corporate Debt. <b>2001,</b>	
1905	New Evidence and Perspectives on Mergers. <b>2001,</b>	7
1904	Diversification Benefits of Emerging Markets Subject to Portfolio Constraints. <b>2001,</b>	2
1903	Death Spiral Convertibles. <b>2001,</b>	4
1902	Short Sale Constraints And Stock Returns. <b>2001,</b>	1
1901	Are Two Factors Enough? The U.K. Evidence. <b>2001,</b> 57, 96-105	16

1900	Evidence that Price Leads of Earnings Increase with Analyst Following and Institutional Ownership. <b>2001,</b>	5
1899	Is Time-Series Based Predictability Evident in Real Time?. <b>2001,</b>	5
1898	Investing in Size and Book-to-market Portfolios Using Information About the Macroeconomy: Some New Trading Rules. <b>2001,</b>	16
1897	Macroeconomic Variables and the E/P Ratio. <b>2001,</b>	2
1896	Application of Neural Networks to an Emerging Financial Market: Forecasting and Trading the Taiwan Stock Index. <b>2001,</b>	2
1895	The Really Long-Run Performance Of Initial Public Offerings: The Pre-NASDAQ Evidence. <b>2001,</b>	
1894	An Empirical Analysis of Analysts' Target Prices: Short Term Informativeness and Long Term Dynamics. <b>2001,</b>	5
1893	Long-Run Performance of Initial Public Offerings (IPOs) in the Spanish Capital Market. <b>2001,</b>	8
1892	Investigating the Behavior of Idiosyncratic Volatility. <b>2001,</b>	
1891	The Market Performance of Italian IPOs in the Long-Run. <b>2001,</b>	9
1890	Changes in Corporate Focus, Ownership Structure, and Long-Run Merger Returns. <b>2001,</b>	6
1889	Multifactor Model of Growth and Z Score for Projecting Stock Return and Evaluating Risk. <b>2001,</b>	
1888	Return Dispersion and Active Management. <b>2001,</b> 57, 29-42	28
1887	A Nonparametric Test of Market (Mis-) Timing. <b>2001,</b>	
1886	International Portfolio Investment: Theory, Evidence, and Institutional Framework. <b>2001,</b>	4
1885	Financial Press Coverage and Expected Stock Returns. <b>2001,</b>	4
1884	Idiosyncratic Risk and Security Returns. <b>2001,</b>	19
1883	Capital Investments and Stock Returns. <b>2001,</b>	2



1882	The Mispricing of Abnormal Accruals. <b>2001</b> , 76, 357-373	681
1881	Intra-Industry Momentum: The Case of REITs. <b>2001</b> ,	1
1880	Investing In Equity Mutual Funds. <b>2001</b> ,	2
1879	Contrarian Strategies and Investor Expectations: The U.K. Evidence. <b>2001</b> , 57, 43-56	22
1878	Industries, Business Cycle and Profitability of Momentum Strategies: An International Perspective. <b>2001</b> ,	2
1877	A Valuation Study of Stock-Market Seasonality and Firm Size. <b>2001</b> ,	3
1876	Analyst Forecasts and Stock Returns. <b>2001</b> ,	11
1875	Reviving Beta? Bayesian Test of Efficiency and the CAPM. <b>2001</b> ,	1
1874	A Nonlinear Factor Analysis of S&P 500 Index Option Returns. <b>2001</b> ,	6
1873	Conditional Beta Estimation and Forecasting with Panel Data Methods. <b>2001</b> ,	1
1872	Intertemporal Capital Asset Pricing and the Fama-French Three-Factor Model. <b>2001</b> ,	17
1871	Mutual Fund Performance and Manager Style. <b>2001</b> , 57, 19-27	55
1870	The Information Content of the Book-to-Market Ratio. <b>2001</b> , 57, 78-95	3
1869	Implied Equity Duration: A New Measure of Equity Security Risk. <b>2001</b> ,	2
1868	Prophets and Losses: Reassessing the Returns to Analysts' Stock Recommendations. <b>2001</b> ,	10
1867	Dividend Taxes and Share Prices: Evidence from Real Estate Investment Trusts. <b>2001</b> ,	
1866	Earnings, Business Cycle And Stock Returns. <b>2001</b> ,	5
1865	The Cross-Section of Expected Corporate Bond Returns: Betas or Characteristics?. <b>2001</b> ,	6

1864	Another Look at Mutual Fund Tournaments. <b>2001</b> , 36, 53	165
1863	The Geography of Investment: Informed Trading and Asset Prices. <b>2001</b> , 109, 811-841	1000
1862	New Evidence and Perspectives on Mergers. <b>2001</b> , 15, 103-120	1452
1861	The Value Spread. <b>2001</b> ,	10
1860	Liquidity Risk and Expected Stock Returns. <b>2001</b> ,	33
1859	Dividend Taxes and Share Prices: Evidence from Real Estate Investment Trusts. <b>2001</b> ,	15
1858	Downside Risk and the Momentum Effect. <b>2001</b> ,	11
1857	Labor Income and Predictable Stock Returns. <b>2001</b> ,	17
1856	Short Sale Constraints and Stock Returns. <b>2001</b> ,	14
1855	The Really Long-Run Performance of Initial Public Offerings: The Pre-NASDAQ Evidence. <b>2001</b> ,	11
1854	Can the Market Add and Subtract? Mispricing in Tech Stock Carve-Outs. <b>2001</b> ,	40
1853	Portfolio style: Return-based attribution using quantile regression. <b>2001</b> , 26, 293-305	88
1852	The post-offering performance of IPOs in the health care industry. <b>2001</b> , 25, 194-205	3
1851	Economic tracking portfolios. <b>2001</b> , 105, 161-184	142
1850	Hedge Fund Performance and Manager Skill. <b>2001</b> , 21, 1003-1028	180
1849	Modeling Asset Premiums and the Riskfree Rate in General Equilibrium CCAPM. <b>2001</b> , 17, 107-126	0
1848	. <b>2001</b> , 16, 117-130	13
1847	Using Subordinated Debt to Monitor Bank Holding Companies: Is it Feasible?. <b>2001</b> , 20, 147-187	54

1846	Toward an Implied Cost of Capital. <b>2001</b> , 39, 135-176	1067
1845	Should Investors Avoid All Actively Managed Mutual Funds? A Study in Bayesian Performance Evaluation. <b>2001</b> , 56, 45-85	123
1844	Explaining the Rate Spread on Corporate Bonds. <b>2001</b> , 56, 247-277	801
1843	Can Investors Profit from the Prophets? Security Analyst Recommendations and Stock Returns. <b>2001</b> , 56, 531-563	533
1842	Profitability of Momentum Strategies: An Evaluation of Alternative Explanations. <b>2001</b> , 56, 699-720	1188
1841	Explaining the Cross-Section of Stock Returns in Japan: Factors or Characteristics?. <b>2001</b> , 56, 743-766	172
1840	Overconfidence, Arbitrage, and Equilibrium Asset Pricing. <b>2001</b> , 56, 921-965	450
1839	On the Timing Ability of Mutual Fund Managers. <b>2001</b> , 56, 1075-1094	293
1838	Mental Accounting, Loss Aversion, and Individual Stock Returns. <b>2001</b> , 56, 1247-1292	453
1837	Investor Psychology and Asset Pricing. <b>2001</b> , 56, 1533-1597	1086
1836	The Diversification Discount: Cash Flows Versus Returns. <b>2001</b> , 56, 1693-1721	86
1835	Excessive Extrapolation and the Allocation of 401(k) Accounts to Company Stock. <b>2001</b> , 56, 1747-1764	367
1834	Evaluating Mutual Fund Performance. <b>2001</b> , 56, 1985-2010	161
1833	Characteristics of Risk and Return in Risk Arbitrage. <b>2001</b> , 56, 2135-2175	393
1832	The Determinants of Credit Spread Changes. <b>2001</b> , 56, 2177-2207	1048
1831	The Stock Market Valuation of Research and Development Expenditures. <b>2001</b> , 56, 2431-2456	791
1830	An Analysis of Contrarian Investment Strategies in the UK. <b>2001</b> , 28, 1192-1228	44
1829	Discussion of An Analysis of Contrarian Investment Strategies in the UK. <b>2001</b> , 28, 1229-1233	2

1828	Sources of Capital Market Segmentation: Empirical Evidence from Finland. <b>2001</b> , 36, 139-160		2
1827	A Multivariate Test of a Dual-Beta CAPM: Australian Evidence. <b>2001</b> , 36, 157-174		32
1826	Time varying risk premia for real estate investment trusts: A GARCH-M model. <b>2001</b> , 41, 335-346		75
1825	Trading activity and expected stock returns. <i>Journal of Financial Economics</i> , <b>2001</b> , 59, 3-32	6.6	414
1824	Portfolio choice and equity characteristics: characterizing the hedging demands induced by return predictability. <i>Journal of Financial Economics</i> , <b>2001</b> , 62, 67-130	6.6	118
1823	Extracting factors from heteroskedastic asset returns. <i>Journal of Financial Economics</i> , <b>2001</b> , 62, 293-325	6.6	57
1822	Evaluating the specification errors of asset pricing models. <i>Journal of Financial Economics</i> , <b>2001</b> , 62, 327-366	6.6	133
1821	Recovery Risk in Stock Returns. <b>2001</b> , 27, 22-31		5
1820	The Case for Whole-Stock Portfolios. <b>2001</b> , 27, 17-26		12
1819	MVA and the Cross-Section of Expected Stock Returns. <b>2001</b> , 27, 75-87		10
1818	Identifying the Factor Structure of Equity Returns. <b>2001</b> , 27, 51-61		7
1817	Performance Changes Following Top Management Turnover: Evidence from Open-End Mutual Funds. <b>2001</b> , 36, 371		71
1816	Unique Risk-Return Characteristics of High-Yield Bonds. <b>2001</b> , 11, 65-82		11
1815	Are Insider Trades Informative?. <b>2001</b> , 14, 79-111		673
1814	Assessing Asset Pricing Anomalies. <b>2001</b> , 14, 905-942		64
1813	Explaining the Performance of Domestic Equity Mutual Funds. <b>2001</b> , 10, 81-91		18
1812	A decomposition of style-based risk on the JSE. <b>2001</b> , 30, 45-60		31
1811	Macroeconomic factors and stock returns in a changing economic framework: the case of the Athens stock exchange. <b>2001</b> , 27, 23-41		5

1810	Ganancias Anormales en las OPAs: Una Comparaci3n con Modelos Generadores de Rendimientos. <b>2001</b> , 30, 723-742	1
1809	IS THERE A SIGNALING EFFECT OF UNDERWRITER REPUTATION?. <b>2001</b> , 24, 27-43	14
1808	Important Factors of Estimated Return and Risk: The Taiwan Evidence. <b>2002</b> , 05, 71-92	
1807	The January Effect and the Global Value-Growth Premium. <b>2002</b> , 11, 15-26	1
1806	Momentum and Autocorrelation in Stock Returns. <b>2002</b> , 15, 533-564	253
1805	On Mutual Fund Investment Styles. <b>2002</b> , 15, 1407-1437	195
1804	Cross-Sectional and Time-Series Determinants of Momentum Returns. <b>2002</b> , 15, 143-157	121
1803	Country, Industry, and Risk Factor Loadings in Portfolio Management. <b>2002</b> , 28, 70-79	39
1802	Excess Returns of Industrial Stocks and the Real Estate Factor. <b>2002</b> , 68, 632	16
1801	The Small-Cap Alpha Myth. <b>2002</b> , 28, 11-16	5
1800	Pricing Defaultable Coupon Bonds Under a Jump-Diffusion Process. <b>2002</b> , 12, 51-64	1
1799	Asset Pricing with Heterogeneous Consumers and Limited Participation: Empirical Evidence. <b>2002</b> , 110, 793-824	230
1798	Multistyle Rotation Strategies. <b>2002</b> , 28, 17-29	27
1797	Aftermarket price performance of initial public offerings on the JSE. <b>2002</b> , 31, 7-20	8
1796	Mutual Fund Survivorship. <b>2002</b> , 15, 1439-1463	151
1795	The Long-Term Performance of Corporate Bonds (and Stocks) Following Seasoned Equity Offerings. <b>2002</b> , 15, 1385-1406	76
1794	El Modelo de Valoraci3n Con Cartera de Mercado: Una Nueva Especificaci3n del Coeficiente Beta. <b>2002</b> , 31, 697-723	8
1793	Economic Applications to Actuarial Work: Personal Pensions and Future Rates of Return. <b>2002</b> , 8, 91-131	3

1792	A Mean-Variance Analysis of Self-Financing Portfolios. <b>2002</b> , 48, 427-443	26
1791	Does Online Trading Change Investor Behavior?. <b>2002</b> , 3, 83-128	8
1790	The Investor Recognition Hypothesis in a Dynamic General Equilibrium: Theory and Evidence. <b>2002</b> , 15, 97-141	64
1789	THE DETERMINANTS FOR STOCK RETURNS IN EMERGING MARKETS: THE CASE OF TAIWAN. <b>2002</b> , 20, 58-77	2
1788	The Performance of Active Australian Bond Funds. <b>2002</b> , 27, 163-185	8
1787	An Empirical Examination of Call Option Values Implicit in U.S. Corporate Bonds. <b>2002</b> , 37, 693	11
1786	International industry momentum. <b>2002</b> , 3, 124-141	22
1785	Corporate Finance Practices in India: A Survey. <b>2002</b> , 27, 29-56	19
1784	Takeover studies: Take note of the size and the age of firms in your sample. 145-162	1
1783	The Returns to Entrepreneurial Investment: A Private Equity Premium Puzzle?. <b>2002</b> , 92, 745-778	627
1782	Current Research in Alternative Investments. <b>2002</b> , 5, 90-93	
1781	Stratégies de momentum sectoriel au Canada. <b>2002</b> , 78, 371-395	
1780	The role of ICT in the strategic integration of the automotive supply-chain. <b>2002</b> , 2, 239	6
1779	Environmental knowledge creation and management process: formalisation, diffusion and valorisation model. <b>2002</b> , 2, 315	2
1778	A process to reconcile priorities among agencies responsible for environmental health risks. <b>2002</b> , 3, 170	0
1777	Blackburn Meadows wastewater treatment works. <b>2002</b> , 2, 35	
1776	Conditional Performance Measurement Using Portfolio Weights: Evidence for Pension Funds. <b>2002</b> ,	4
1775	Performance Evaluation with Stochastic Discount Factors. <b>2002</b> ,	16

1774	Risk Reduction in Large Portfolios: Why Imposing the Wrong Constraints Helps. <b>2002,</b>	89
1773	Mutual Fund Performance with Learning Across Funds. <b>2002,</b>	2
1772	A Review of IPO Activity, Pricing, and Allocations. <b>2002,</b>	32
1771	Asset Pricing with Heterogeneous Consumers and Limited Participation: Empirical Evidence. <b>2002,</b>	2
1770	Are Financial Assets Priced Locally or Globally?. <b>2002,</b>	81
1769	Evaluating Value Weighting: Corporate Events and Market Timing. <b>2002,</b>	5
1768	Anomalies and Market Efficiency. <b>2002,</b>	28
1767	Stock Valuation and Learning about Profitability. <b>2002,</b>	6
1766	Judging Fund Managers by the Company They Keep. <b>2002,</b>	3
1765	The record on small companies: A review of the evidence. <b>2002, 2, 368-397</b>	3
1764	Matched-Long Term Maturity Stock and Bond Returns in International Markets. <b>2002, 46, 45-53</b>	
1763	Underreaction to Self-Selected News Events: The Case of Stock Splits. <b>2002, 15, 489-526</b>	147
1762	Mutual funds as an alternative to direct stock investment: A cointegration approach. <b>2002, 12, 743-750</b>	13
1761	Efficiency With Costly Information: A Study of Australian Wholesale Superannuation Fund Performance. <b>2002, 32, 35-47</b>	2
1760	REITs in the decentralized investment industry. <b>2002, 20, 496-512</b>	37
1759	Performance Evaluation with Stochastic Discount Factors. <b>2002, 75, 473-583</b>	69
1758	Are the Fama and French Factors Global or Country Specific?. <b>2002, 15, 783-803</b>	378
1757	Online Investors: Do the Slow Die First?. <b>2002, 15, 455-488</b>	373

1756	Random matrix approach to cross correlations in financial data. <b>2002</b> , 65, 066126	581
1755	An Approach to Fair Valuation of Insurance Liabilities Using the Firm's Cost of Capital. <b>2002</b> , 6, 18-41	8
1754	Game Theory Models in Finance. <b>2002</b> , 17-48	4
1753	On the usefulness of linear factor models in predicting expected returns in mean-variance analysis. <b>2002</b> , 11, 449-466	1
1752	Modeling the yields on noninvestment grade bond indexes. <b>2002</b> , 11, 345-374	7
1751	Further evidence on Asian stock return behavior. <b>2002</b> , 3, 179-193	12
1750	Stock selection, style rotation, and risk. <b>2002</b> , 9, 1-34	33
1749	Nonparametric tests of conditional mean-variance efficiency of a benchmark portfolio. <b>2002</b> , 9, 133-169	11
1748	An exploration of the persistence of UK unit trust performance. <b>2002</b> , 9, 475-493	48
1747	The dual contributions of information instruments in return models: magnitude and direction predictability. <b>2002</b> , 9, 511-523	0
1746	Asymmetric mean-reversion and contrarian profits: ANST-GARCH approach. <b>2002</b> , 9, 563-588	38
1745	Are two heads better than one? The impact of changes in management structure on performance by firm size. <b>2002</b> , 8, 213-226	50
1744	Emerging market liberalization and the impact on uncovered interest rate parity. <b>2002</b> , 21, 931-956	29
1743	The performance of Italian equity funds. <b>2002</b> , 26, 99-126	100
1742	A conditional multifactor analysis of return momentum. <b>2002</b> , 26, 1675-1696	37
1741	Are Dividend Changes a Sign of Firm Maturity?. <b>2002</b> , 75, 387-424	458
1740	Explaining After-Tax Mutual Fund Performance. <b>2002</b> , 58, 75-86	8
1739	Capital Market Equilibrium Theories. <b>2002</b> , 83-105	



1738 CAPM and Risk in the Australian Regulatory Context. **2002,**

1737 Staying the Course: The Impact of Investment Style Consistency on Mutual Fund Performance. **2002,**

4

1736 The Local Bias of Individual Investors. **2002,**

89

1735 Performance, Herding, and Career Concerns of Individual Financial Analysts. **2002,**

9

1734 Credit Risk Diversification. **2002,**

1733 Stock Market Fundamentals and Heterogeneity of Beliefs: Tests Based on a Decomposition of Returns and Volatility. **2002,**

7

1732 Value and Size Effects: Now you see It, Now you don't. **2002,**

1

1731 Judging Fund Managers by the Company They Keep. **2002,**

1730 The Aftermarket Performance Of Initial Public Offerings In Canada. **2002,**

1

1729 Stochastic Discount Factor Bounds with Conditioning Information. **2002,**

1728 Are International Value Premiums Driven by the Same Set of Fundamentals?. **2002,**

1

1727 Excess Volatility and UK Investment Trusts. **2002,**

1726 Risk or Mispricing? From the Mouths of Professionals. **2002,**

2

1725 The Determinants of Positive Long-Term Performance in Strategic Mergers: Corporate Focus and Cash. **2002,**

0

1724 The Real-Time Predictability of the Size and Value Premium in Japan. **2002,**

1723 A Century of Stock Market Liquidity and Trading Costs. **2002,**

160

1722 A Critical Investigation of the Explanatory Role of Factor Mimicking Portfolios in Multifactor Asset Pricing Models. **2002,**

1721 Empirical Evidence on Capital Investment, Growth Options, and Security Returns. **2002,**

0

1720	Gradual Information Diffusion and Contrarian Strategies. <b>2002,</b>	1
1719	Is CEO Certification of Earnings Numbers Value-Relevant?. <b>2002,</b>	9
1718	Brand Perceptions and the Market for Common Stock. <b>2002,</b>	7
1717	Bayesian Alphas and Mutual Fund Persistence. <b>2002,</b>	1
1716	Performance Benchmarking Managed Funds: Australian Fixed Interest Funds. <b>2002,</b>	
1715	Stock and Bond Market Interaction: Does Momentum Spill Over?. <b>2002,</b>	4
1714	European Price Momentum and Analyst Behavior. <b>2002,</b> 58, 96-105	12
1713	Arbitrage Risk and the Book-to-Market Anomaly. <b>2002,</b>	1
1712	Where is Beta Going? The Riskiness of Value and Small Stocks. <b>2002,</b>	13
1711	An Evaluation of International Asset Pricing Models. <b>2002,</b>	15
1710	Information Production and IPO Offering Price Clusters: Further Evidence Explaining Underpricing and Long-Run Underperformance. <b>2002,</b>	
1709	Estimation and Test of a Simple Model of Intertemporal Capital Asset Pricing. <b>2002,</b>	6
1708	Equity Returns, Bankruptcy Risk and Asset Pricing Models. <b>2002,</b>	1
1707	Captured Money? Differences in the Performance Characteristics of Retail and Institutional Mutual Funds. <b>2002,</b>	3
1706	A Review of IPO Activity, Pricing and Allocations. <b>2002,</b>	1
1705	The Value Premium. <b>2002,</b>	2
1704	Abnormal Accrual-Based Anomaly and Managers' Motivations to Record Abnormal Accruals. <b>2002,</b>	8
1703	The Private Equity Discount: An Empirical Examination of the Exit of Venture Backed Companies. <b>2002,</b>	3

1702	A Robust Estimation of the Relation between Stock Returns, Size, Dividend Yield and Payout Ratio. <b>2002,</b>	
1701	Is Dividend Policy related to Information Asymmetry: Evidence from Insider Trading Gains. <b>2002,</b>	3
1700	Profitability of Contrarian vs Momentum Strategies: Evidence from the Istanbul Stock Exchange. <b>2002,</b>	0
1699	Asset Pricing Implications of Firms' Financing Constraints. <b>2002,</b>	
1698	Brands Matter: An Empirical Demonstration of the Creation of Shareholder Value Through Brands. <b>2002,</b>	0
1697	Anomalies and Market Efficiency. <b>2002,</b>	4
1696	The Price of Diversifiable Risk in Venture Capital and Private Equity. <b>2002,</b>	68
1695	Battle for Alphas: Hedge Funds versus Long-Only Portfolios. <b>2002,</b> 58, 16-36	37
1694	International Evidence on Ethical Mutual Fund Performance and Investment Style. <b>2002,</b>	2
1693	Information and the Cost of Capital. <b>2002,</b>	2
1692	Financial Distress, Market Anomalies and Single and Multifactor Asset Pricing Models: New Evidence. <b>2002,</b>	5
1691	Default Risk in Equity Returns. <b>2002,</b>	6
1690	Choosing Benchmarks and Test Statistics for Long Horizon Event Study. <b>2002,</b>	8
1689	Earnings and Price Momentum. <b>2002,</b>	1
1688	Changes in Institutional Ownership and Subsequent Earnings Announcement Abnormal Returns. <b>2002,</b>	5
1687	Performance Impact of Employee Stock Options. <b>2002,</b>	32
1686	Bad Beta, Good Beta. <b>2002,</b>	2
1685	A New Measure of Herding and Empirical Evidence. <b>2002,</b>	15

1684	Market States and Momentum. <b>2002,</b>		0
1683	The Value of Corporate Diversification: Evidence from Post-Merger Performance in Japan. <b>2002,</b>		3
1682	Are Cross-Border Acquisitions Different from Domestic Acquisitions? Evidence on Stock and Operating Performance for U.S. Acquirers. <b>2002,</b>		2
1681	Investor Sentiment in Japanese and U.S. Daily Mutual Fund Flows. <b>2002,</b>		6
1680	Excess Returns to R&D-Intensive Firms. <b>2002,</b>		18
1679	Factors Affecting Asset Price Expectations: Fundamentals and Policy Variables. <b>2002,</b>		0
1678	Does Risk or Mispricing Explain the Cross-Section of Stock Prices. <b>2002,</b>		6
1677	An examination of the economic significance of stock return predictability in UK stock returns. <b>2002, 11, 373-392</b>		2
1676	Fractional integration and mean reversion in stock prices. <b>2002, 42, 599-609</b>		33
1675	Investor psychology in capital markets: evidence and policy implications. <b>2002, 49, 139-209</b>		386
1674	Mutual fund performance and seemingly unrelated assets. <i>Journal of Financial Economics</i> , <b>2002, 63, 315-349</b>	257	
1673	Investing in equity mutual funds. <i>Journal of Financial Economics</i> , <b>2002, 63, 351-380</b>	6.6	140
1672	Asymmetric correlations of equity portfolios. <i>Journal of Financial Economics</i> , <b>2002, 63, 443-494</b>	6.6	825
1671	Stock return predictability and model uncertainty. <i>Journal of Financial Economics</i> , <b>2002, 64, 423-458</b>	6.6	361
1670	Conditional performance measurement using portfolio weights: evidence for pension funds. <i>Journal of Financial Economics</i> , <b>2002, 65, 249-282</b>	6.6	132
1669	Breadth of ownership and stock returns. <i>Journal of Financial Economics</i> , <b>2002, 66, 171-205</b>	6.6	648
1668	Short-sale constraints and stock returns. <i>Journal of Financial Economics</i> , <b>2002, 66, 207-239</b>	6.6	489
1667	Stocks are special too: an analysis of the equity lending market. <i>Journal of Financial Economics</i> , <b>2002, 66, 241-269</b>	6.6	312

1666	Who underreacts to cash-flow news? evidence from trading between individuals and institutions. <i>Journal of Financial Economics</i> , <b>2002</b> , 66, 409-462	6.6	270
1665	The relevance of MCDM for financial decisions. <b>2002</b> , 11, 187-195		41
1664	The effect of portfolio weighting on investment performance evaluation: The case of actively managed mutual funds. <b>2002</b> , 26, 16-30		9
1663	A direct test for the mean variance efficiency of a portfolio. <b>2002</b> , 26, 1195-1215		31
1662	Do we need multi-country models to explain exchange rate and interest rate and bond return dynamics?. <b>2002</b> , 26, 1275-1299		26
1661	Time-varying risk premiums in petroleum futures prices. <b>2002</b> , 24, 539-556		46
1660	Nonlinear Pricing Kernels, Kurtosis Preference, and Evidence from the Cross Section of Equity Returns. <b>2002</b> , 57, 369-403		408
1659	Term Premia and Interest Rate Forecasts in Affine Models. <b>2002</b> , 57, 405-443		763
1658	Limited Arbitrage in Equity Markets. <b>2002</b> , 57, 551-584		181
1657	Momentum, Business Cycle, and Time-varying Expected Returns. <b>2002</b> , 57, 985-1019		468
1656	A Review of IPO Activity, Pricing, and Allocations. <b>2002</b> , 57, 1795-1828		1156
1655	A Test of the Errors-in-Expectations Explanation of the Value/Glamour Stock Returns Performance: Evidence from Analysts' Forecasts. <b>2002</b> , 57, 2143-2165		93
1654	Book-to-Market Equity, Distress Risk, and Stock Returns. <b>2002</b> , 57, 2317-2336		380
1653	Empirical Evaluation of Asset-Pricing Models: A Comparison of the SDF and Beta Methods. <b>2002</b> , 57, 2337-2367		61
1652	Momentum Trading by Institutions. <b>2002</b> , 57, 2449-2478		161
1651	When Is Bad News Really Bad News?. <b>2002</b> , 57, 2507-2532		127
1650	Long-Run Performance following Private Placements of Equity. <b>2002</b> , 57, 2595-2617		199
1649	Crises, Cronyism, and Credit. <b>2002</b> , 37, 227-256		14

1648	Economic Significance of the Predictable Movements in Futures Returns. <b>2002</b> , 31, 125-142	4
1647	The CrossSection of Risk Premia in the Italian Stock Market. <b>2002</b> , 31, 389-416	10
1646	European Mutual Fund Performance. <b>2002</b> , 8, 75-101	182
1645	The Impact of Macroeconomic and Financial Variables on Market Risk: Evidence from International Equity Returns. <b>2002</b> , 8, 421-447	8
1644	Human-Capital-Adjusted Capital Asset Pricing Model*. <b>2002</b> , 53, 182-198	3
1643	Reactions of the International Stock Exchange to Company Employment Announcements: Redundancies and New Jobs. <b>2002</b> , 29, 1181-1208	15
1642	Monetary Policy and the Cross-Section of Expected Stock Returns. <b>2002</b> , 25, 125-139	44
1641	Differences of Opinion and the Cross Section of Stock Returns. <b>2002</b> , 57, 2113-2141	952
1640	An Investigation of the Informational Role of Short Interest in the Nasdaq Market. <b>2002</b> , 57, 2263-2287	335
1639	Examination of Conditional Asset Pricing in UK Stock Returns. <b>2002</b> , 37, 447-468	8
1638	A Closer Look at the Size and Value Premium in Emerging Markets: Evidence from the Kuala Lumpur Stock Exchange. <b>2002</b> , 16, 337-351	28
1637	Estimating Beta. <b>2002</b> , 18, 95-118	28
1636	U.K. Unit Trust Performance: Does it Matter Which Benchmark or Measure is Used?. <b>2002</b> , 21, 195-218	16
1635	Excess Returns to R&D-Intensive Firms. <b>2002</b> , 7, 133-158	130
1634	The Long-run Performance Following Dividend Initiations and Resumptions: Underreaction or Product of Chance?. <b>2002</b> , 57, 871-900	87
1633	The Relative Importance of Stock, Bond and Real Estate Factors in Explaining REIT Returns. <b>2003</b> , 27, 39-60	137
1632	Information Technology and Financial Performance: The Impact of being an Internet-Dependent Firm on Stock Returns. <b>2003</b> , 5, 279-288	9
1631	Financial Sector Risk and the Stock Returns: Evidence from Tokyo Stock Exchange Firms. <b>2003</b> , 10, 1-28	8

1630	Epistemology, Research Methodology and Rule 702 of the Federal Rules of Evidence Versus Evaluation. <b>2003</b> , 44, 327-341		5
1629	Evidence that Analyst Following and Institutional Ownership Accelerate the Pricing of Future Earnings. <b>2003</b> , 8, 47-67		87
1628	Long-Run Operating Performance of Initial Public Offerings in Japanese Over-the-Counter Market (1991-2001): Evidence and Implications. <b>2003</b> , 10, 239-274		1
1627	Time variation paths of factors affecting financial institutions and stock returns. <b>2003</b> , 31, 71-86		6
1626	Mutual fund managers: Does longevity imply expertise?. <b>2003</b> , 27, 224-235		8
1625	Are Fama-French and momentum factors really priced?. <b>2003</b> , 13, 359-384		8
1624	Statistical and economic significance of stock return predictability: a mean-variance analysis. <b>2003</b> , 13, 443-463		12
1623	The response of the default risk premium to macroeconomic shocks. <b>2003</b> , 43, 261-272		15
1622	Why does IPO volume fluctuate so much?. <i>Journal of Financial Economics</i> , <b>2003</b> , 67, 3-40	6.6	329
1621	News related to future GDP growth as a risk factor in equity returns. <i>Journal of Financial Economics</i> , <b>2003</b> , 68, 47-73	6.6	269
1620	Style investing. <i>Journal of Financial Economics</i> , <b>2003</b> , 68, 161-199	6.6	689
1619	Arbitrage risk and the book-to-market anomaly. <i>Journal of Financial Economics</i> , <b>2003</b> , 69, 355-373	6.6	264
1618	Stock market driven acquisitions. <i>Journal of Financial Economics</i> , <b>2003</b> , 70, 295-311	6.6	1114
1617	Time-varying risk aversion and unexpected inflation. <b>2003</b> , 50, 1457-1498		161
1616	Hotels and restaurants—are the risks rewarded? Evidence from Norway. <b>2003</b> , 24, 623-634		28
1615	Application of neural networks to an emerging financial market: forecasting and trading the Taiwan Stock Index. <b>2003</b> , 30, 901-923		280
1614	Determinants of mutual fund underperformance: A Bayesian stochastic frontier approach. <b>2003</b> , 151, 617-632		35
1613	Momentum Investing and Business Cycle Risk: Evidence from Pole to Pole. <b>2003</b> , 58, 2515-2547		506

1612	Equilibrium Anomalies. <b>2003</b> , 58, 2549-2580	105
1611	The Cross Section of Expected REIT Returns. <b>2003</b> , 31, 451-479	69
1610	International Real Estate Returns: A Multifactor, Multicountry Approach. <b>2003</b> , 31, 481-500	108
1609	Asset Pricing with Conditioning Information: A New Test. <b>2003</b> , 58, 161-196	88
1608	Dividend Taxes and Share Prices: Evidence from Real Estate Investment Trusts. <b>2003</b> , 58, 261-282	49
1607	The Value Spread. <b>2003</b> , 58, 609-641	221
1606	Long-run Performance after Stock Splits: 1927 to 1996. <b>2003</b> , 58, 1063-1085	71
1605	The Really Long-Run Performance of Initial Public Offerings: The Pre-Nasdaq Evidence. <b>2003</b> , 58, 1355-1392	165
1604	Risk Reduction in Large Portfolios: Why Imposing the Wrong Constraints Helps. <b>2003</b> , 58, 1651-1683	689
1603	Stock Valuation and Learning about Profitability. <b>2003</b> , 58, 1749-1789	457
1602	An Empirical Analysis of Analysts' Target Prices: Short-term Informativeness and Long-term Dynamics. <b>2003</b> , 58, 1933-1967	213
1601	Value versus Glamour. <b>2003</b> , 58, 1969-1995	60
1600	How Investors Interpret Past Fund Returns. <b>2003</b> , 58, 2033-2058	189
1599	Creating Fama and French Factors with Style. <b>2003</b> , 38, 311-322	19
1598	Why Do Firms Issue Equity after Splitting Stocks?. <b>2003</b> , 38, 323-350	10
1597	IPO Prospectus Information and Subsequent Performance. <b>2003</b> , 38, 369-397	84
1596	From the theory of financial intermediation to segment reporting: The case of German banks. <b>2003</b> , 27, 60-83	5
1595	Do Value Stocks Earn Higher Returns than Growth Stocks in an Emerging Market? Evidence from the Istanbul Stock Exchange. <b>2003</b> , 14, 1-25	13



1594	PostEarningsAnnouncement Drift in the UK. <b>2003</b> , 9, 89-116	32
1593	Contrarian Investment and Macroeconomic Risk. <b>2003</b> , 30, 213-256	28
1592	Corporate Performance of Mixed Enterprises. <b>2003</b> , 30, 513-538	11
1591	Discussion of Contrarian Investment and Macroeconomic Risk. <b>2003</b> , 30, 257-262	
1590	Glamour Acquirers, Method of Payment and Post-acquisition Performance: The UK Evidence. <b>2003</b> , 30, 299-342	124
1589	Deciphering the Motives for Equity Carve-Outs. <b>2003</b> , 26, 31-50	24
1588	The Information Content Of Calls Of Debt: Evidence From Long-Run Stock Returns. <b>2003</b> , 26, 421-447	24
1587	Investment manager characteristics, strategy, top management changes and fund performance. <b>2003</b> , 43, 283-309	22
1586	Non-linear Predictability of UK Stock Market Returns*. <b>2003</b> , 65, 557-573	74
1585	Future Long-Horizon Performance Measurement Conditional on Past Survival*. <b>2003</b> , 4, 29-48	8
1584	Chapter 16 Are financial assets priced locally or globally?. <b>2003</b> , 975-1020	153
1583	Chapter 15 Anomalies and market efficiency. <b>2003</b> , 939-974	243
1582	A Survival Analysis of Australian Equity Mutual Funds. <b>2003</b> , 28, 209-226	33
1581	Impact: What Influences Finance Research?*. <b>2003</b> , 76, 343-361	38
1580	Investigating the Behavior of Idiosyncratic Volatility*. <b>2003</b> , 76, 613-645	259
1579	Does the Sequence of Seasoned Equity Offerings Matter?. <b>2003</b> , 32, 59	25
1578	Corporate Governance and Equity Prices. <b>2003</b> , 118, 107-156	4539
1577	Chapter 18 A survey of behavioral finance. <b>2003</b> , 1, 1053-1128	565

1576	IS THERE A POSITIVE RELATIONSHIP BETWEEN SUPERANNUATION FUND COSTS AND RETURNS?. <b>2003</b> , 22, 74-84	2
1575	Intra-industry momentum: the case of REITs. <b>2003</b> , 6, 363-387	90
1574	But Will it Raise My Share Price? New Thoughts About an Old Question. <b>2003</b> , 36, 81-91	5
1573	Glamour and value in the land of Chingis Khan. <b>2003</b> , 31, 34-57	1
1572	Ownership, risk and performance of mutual fund management companies. <b>2003</b> , 55, 109-134	12
1571	Post-IPO capital expenditures and market feedback. <b>2003</b> , 27, 275-305	28
1570	Evidence of predictability in the cross-section of bank stock returns. <b>2003</b> , 27, 817-850	66
1569	Is the performance of firms following seasoned equity issues anomalous?. <b>2003</b> , 27, 1273-1296	13
1568	International asset allocation: A new perspective. <b>2003</b> , 27, 2203-2230	12
1567	Information distribution within firms: evidence from stock option exercises. <b>2003</b> , 34, 3-31	85
1566	Anomalous stock returns around internet firms' earnings announcements. <b>2003</b> , 34, 249-271	42
1565	Dividend taxes and firm valuation:. <b>2003</b> , 35, 119-153	28
1564	Is a dividend tax penalty incorporated into the return on a firm's common stock?. <b>2003</b> , 35, 155-178	64
1563	The sharemarket performance of Australian venture capital-backed and non-venture capital-backed IPOs. <b>2003</b> , 11, 197-218	49
1562	An investigation into the role of liquidity in asset pricing: Australian evidence. <b>2003</b> , 11, 555-572	53
1561	Stock selection strategies in emerging markets. <b>2003</b> , 10, 105-132	100
1560	Diversification benefits of emerging markets subject to portfolio constraints. <b>2003</b> , 10, 57-80	126
1559	A nonparametric test of market timing. <b>2003</b> , 10, 399-425	87

1558	Measuring and modeling systematic risk in factor pricing models using high-frequency data. <b>2003</b> , 10, 533-558	79
1557	Effects of exchange-rate and interest-rate risk on ADR pricing behavior. <b>2003</b> , 14, 241-262	14
1556	Firm-level return dispersion and the future volatility of aggregate stock market returns. <b>2003</b> , 6, 389-411	44
1555	The explanatory role of factor portfolios for industries exposed to foreign competition: evidence from the Swedish stock market. <b>2003</b> , 13, 325-353	1
1554	Beta, Firm Size, Book-to-Market Equity and Stock Returns. <b>2003</b> , 8, 354-379	27
1553	The Robustness of the Conditional CAPM with Human Capital. <b>2003</b> , 1, 272-289	19
1552	Equilibrium Cross Section of Returns. <b>2003</b> , 111, 693-732	448
1551	Accrued Earnings and Growth: Implications for Future Profitability and Market Mispricing. <b>2003</b> , 78, 353-371	429
1550	Estimating the Returns to Insider Trading: A Performance-Evaluation Perspective. <b>2003</b> , 85, 453-471	290
1549	Time-Varying Betas Help in Asset Pricing: The Threshold CAPM. <b>2003</b> , 6,	13
1548	Payout Policy. <b>2003</b> , 337-429	205
1547	Stock returns: momentum, volatility and interest rates.	
1546	Chapter 12 Tests of multifactor pricing models, volatility bounds and portfolio performance. <b>2003</b> , 1, 743-802	17
1545	Returns from investing in Australian equity superannuation funds, 1991-1999. <b>2003</b> , 23, 12-24	10
1544	A Comparison of Two Widely Applied Models of Shareholder Returns in the Context of Takeover Offer Gains for Australian Bidders. <b>2003</b> , 28, 23-61	7
1543	The Long-run Performance of Initial Public Offerings in China. <b>2003</b> , 2, 181-205	5
1542	Short-Term Autocorrelation in Australian Equities. <b>2003</b> , 28, 97-117	30
1541	Volatility in World Equity Markets. <b>2003</b> , 06, 273-290	1

1540	Stochastic Discount Factor Bounds with Conditioning Information. <b>2003</b> , 16, 567-595	46
1539	Return Distributions and Improved Tests of Asset Pricing Models. <b>2003</b> , 16, 845-874	17
1538	Investment Banking and Securities Issuance. <b>2003</b> , 1, 255-306	147
1537	Research and Development Activity and Expected Returns in the United Kingdom. <b>2003</b> , 7, 27-46	61
1536	Greener Pastures and the Impact of Dynamic Institutional Preferences. <b>2003</b> , 16, 1203-1238	395
1535	Intertemporal production and asset pricing: a duality approach. <b>2003</b> , 55, 344-379	5
1534	The Dimensions of Active Management. <b>2003</b> , 29, 35-51	24
1533	Value Versus Growth. <b>2003</b> , 29, 71-79	6
1532	Practical Risk Analysis. <b>2003</b> , 30, 73-85	2
1531	Good Reasons Sell: Reason-Based Choice Among Group and Individual Investors in the Stock Market. <b>2003</b> , 49, 1636-1652	93
1530	Liquidity Risk and Expected Stock Returns. <b>2003</b> , 111, 642-685	2760
1529	Can the Market Add and Subtract? Mispricing in Tech Stock Carve-outs. <b>2003</b> , 111, 227-268	416
1528	The Economic Performance of European Stock Corporations. <b>2003</b> , 2003, 33-43	19
1527	An Investigation of the Relationship between Stated Fund Management Policy and Market Timing Ability. <b>2003</b> , 15, 1-15	4
1526	Cross-sectional estimation of stock returns in small markets: The case of the Athens Stock Exchange. <b>2003</b> , 13, 413-426	7
1525	Do Size, Book-to-Market, and Beta Factors Explain Mutual Fund Returns?. <b>2003</b> , 12, 80-86	3
1524	All-Star Mutual Funds?. <b>2003</b> , 12, 87-95	1
1523	Explaining the cross-section of returns in South Africa: Attributes or factor loadings?. <b>2003</b> , 4, 334-347	4

1522	The Measurement of Firm-Specific Organization Capital. <b>2003,</b>	42
1521	Region, sector and style selection in global equity markets. <b>2003, 4,</b> 293-307	3
1520	Understanding Hedge Fund Performance. <b>2003, 5,</b> 8-30	27
1519	A learning experiment in mathematics using A&O-learning environment. <b>2003, 13,</b> 57	1
1518	IS ISSUING SUBORDINATED DEBT BY JAPANESE BANKS EFFECTIVE IN THE JAPANESE MARKET?. 303-323	
1517	Idiosyncratic Risk and the Creative Destruction in Japan. <b>2003,</b>	23
1516	Housing Collateral, Consumption Insurance and Risk Premia: An Empirical Perspective. <b>2003,</b>	14
1515	The Price is (Almost) Right. <b>2003,</b>	7
1514	Tests of Multifactor Pricing Models, Volatility Bounds and Portfolio Performance. <b>2003,</b>	9
1513	Investor Sentiment in Japanese and U.S. Daily Mutual Fund Flows. <b>2003,</b>	29
1512	Bad Beta, Good Beta. <b>2003,</b>	16
1511	Do shareholders of acquiring firms gain from acquisitions?. <b>2003,</b>	41
1510	Capital Investments and Stock Returns. <b>2003,</b>	8
1509	The Conditional CAPM does not Explain Asset-Pricing Anamolies. <b>2003,</b>	12
1508	The ABCs of Mutual Funds: A Natural Experiment on Fund Flows and Performance. <b>2003,</b>	6
1507	Valuation Effects of Corporate Cash Holdings: Evidence from Germany. <b>2003,</b>	7
1506	Robust Measurement of Size and Book-to-Market Premia. <b>2003,</b>	0
1505	Seasonality in Fund Performance: An Examination of the Portfolio Holdings and Trades of Investment Managers. <b>2003,</b>	

1504	What Determines Chinese Stock Returns?. <b>2003,</b>	1
1503	A Market Neutral Statistical Arbitrage Trading Model. <b>2003,</b>	
1502	The Premium-Discount Puzzle of Closed-end Bond Funds: An Empirical Examination of the Dividend Yield Preference Hypothesis. <b>2003,</b>	2
1501	CAPM, Higher Co-moment and Factor Models of UK Stock Returns. <b>2003,</b>	2
1500	Does Fund Size Erode Mutual Fund Performance? The Role of Liquidity and Organization. <b>2003,</b>	3
1499	Investing in Socially Responsible Mutual Funds. <b>2003,</b>	91
1498	Corporate Governance and Accounting Scandals. <b>2003,</b>	19
1497	Mutual Funds that Invest in Private Equity? An Analysis of Labour Sponsored Investment Funds. <b>2003,</b>	2
1496	The Components of Corporate Credit Spreads: Default, Recovery, Taxes, Jumps, Liquidity, and Market Factors. <b>2003,</b>	14
1495	Capturing the Value Premium in the United Kingdom. <b>2003,</b> 59, 35-45	96
1494	The Cross-Section of Expected REIT Returns. <b>2003,</b>	0
1493	Time-Series and Cross-Sectional Excess Comovement in Stock Indexes. <b>2003,</b>	7
1492	Corporate Governance and Expected Stock Returns: Evidence from Germany. <b>2003,</b>	28
1491	Liquidity Risk and Asset Pricing. <b>2003,</b>	15
1490	Market Underreaction and Predictability in the Cross-Section of Japanese Stock Returns. <b>2003,</b>	
1489	The Pricing Discount for Limited Liquidity: Evidence from the SWX Swiss Exchange and the NASDAQ. <b>2003,</b>	3
1488	Investor Sentiment and the Cross-section of Stock Returns. <b>2003,</b>	8
1487	Family Values and the Star Phenomenon: Strategies of Mutual Fund Families. <b>2003,</b>	2

1486	Do Industries Lead the Stock Market? Gradual Diffusion of Information and Cross-Asset Return Predictability. <b>2003,</b>	12
1485	Analysts, Industries, and Price Momentum. <b>2003,</b>	13
1484	Asymmetries in Stock Returns: Statistical Tests and Economic Evaluation. <b>2003,</b>	6
1483	False Signals from Stock Repurchase Announcements: Evidence from Earnings Management and Analysts' Forecast Revisions. <b>2003,</b>	1
1482	On the Aggregation of Firm-Wide Market and Credit Risks. <b>2003,</b>	17
1481	Comparing Possible Proxies of Corporate Bond Liquidity. <b>2003,</b>	3
1480	CAPM Over the Long-Run: 1926-2001. <b>2003,</b>	2
1479	Market Discipline in Banking Reconsidered: The Roles of Deposit Insurance Reform, Funding Manager Decisions and Bond Market Liquidity. <b>2003,</b>	3
1478	Stock Performance Following Seasoned Stock-Warrant Unit Offerings. <b>2003,</b>	
1477	Uncertainty in Second Moments: Implications for Portfolio Allocation. <b>2003,</b>	1
1476	A Rational Incentives-Based Explanation for Booms and Busts: The Case of Roll-Ups. <b>2003,</b>	
1475	The Generalized Treynor Ratio: A Note. <b>2003,</b>	1
1474	Capturing the Value Premium in the U.K. 1955-2001. <b>2003,</b>	3
1473	On the Performance of Alternative Investments: CTAs, Hedge Funds, and Funds-of-Funds. <b>2003,</b>	9
1472	Economic Hedging Portfolios. <b>2003,</b>	2
1471	Investor Uncertainty and the Superior Performance of Value Stocks. <b>2003,</b>	0
1470	Luxury Goods and the Equity Premium. <b>2003,</b>	1
1469	The Ranking Properties of the Morningstar Risk-Adjusted Rating. <b>2003,</b>	

1468	Efficient and Distortional Components to Industry Merger Waves. <b>2003,</b>	11
1467	Financial Constraints Risk. <b>2003,</b>	4
1466	Equity Returns Following Changes in Default Risk: New Insights into the Informational Content of Credit Ratings. <b>2003,</b>	11
1465	Recapitalization of One Class of Common Stock into Dual-class: Growth and Long-run Stock Returns. <b>2003,</b>	
1464	Hedge Fund Performance: The Role of Non-Normality Risks and Conditional Asset Allocation. <b>2003,</b>	0
1463	Measuring Market Liquidity. <b>2003,</b>	1
1462	Kiss of Death: A 5-Star Morningstar Mutual Fund Rating?. <b>2003,</b>	2
1461	Does Mutual Fund Performance Vary over the Business Cycle?. <b>2003,</b>	7
1460	Market Timing and Managerial Portfolio Decisions. <b>2003,</b>	7
1459	Psychological Factors, Stock Price Paths, and Trading Volume. <b>2003,</b>	8
1458	Hedge Fund Risk Factors and Value at Risk of Credit Trading Strategies. <b>2003,</b>	20
1457	Testing Market Efficiency Using Statistical Arbitrage with Applications to Momentum and Value Strategies. <b>2003,</b>	0
1456	Asset Pricing Models and Financial Market Anomalies. <b>2003,</b>	2
1455	On Distinguishing Between Rationales for Short-Horizon Predictability of Stock Returns. <b>2003,</b>	
1454	Pursuing Value Through Liquidity: Share Retention, Lockup, and Underpricing in IPOs. <b>2003,</b>	4
1453	Costs of Capital and Earnings Attributes. <b>2003,</b>	11
1452	Is Banks' Cost of Equity Capital Different Across Countries? Evidence from the G10 Countries Major Banks. <b>2003,</b>	9
1451	The Market Pricing of Earnings Quality. <b>2003,</b>	18



1450	Changing Names with Style: Mutual Fund Name Changes and Their Effects on Fund Flows. <b>2003,</b>	4
1449	Real and Inflationary Macroeconomic Risk in the Fama and French Size and Book-to-Market Portfolios. <b>2003,</b>	9
1448	Do Shareholders of Acquiring Firms Gain from Acquisitions?. <b>2003,</b>	
1447	Is Value Riskier Than Growth?. <b>2003,</b>	9
1446	Quality of Financial Reporting Choice: Determinants and Economic Consequences. <b>2003,</b>	44
1445	Industry Concentration and Average Stock Returns. <b>2003,</b>	2
1444	The Credit Spread Puzzle. <b>2003,</b>	47
1443	Does Auditor Quality and Tenure Matter to Investors? Evidence from the Bond Market. <b>2003,</b>	3
1442	The IPO Derby: Are There Consistent Losers and Winners on This Track?. <b>2003,</b>	
1441	Mimicking Portfolios with Conditioning Information. <b>2003,</b>	
1440	Predicting Stock Returns. <b>2003,</b>	2
1439	On the Aggregation of Local Risk Models for Global Risk Management. <b>2003,</b>	
1438	The Extreme Future Stock Returns Following Extreme Earnings Surprises. <b>2003,</b>	4
1437	Do Institutions Receive Favorable Allocations in IPOs with Better Long Run Returns?. <b>2003,</b>	3
1436	Estimating the Cost of Equity Capital for Property-Liability Insurers. <b>2003,</b>	3
1435	Properties of Implied Cost of Capital Using Analysts' Forecasts. <b>2003,</b>	44
1434	Market Valuation of Tax-Timing Options: Evidence from Capital Gains Distributions. <b>2003,</b>	1
1433	The Value of Client Access to Analyst Recommendations. <b>2003,</b>	6

1432	Mutual Fund Performance with Learning Across Funds. <b>2003,</b>	2
1431	Is the Long-run Underperformance of Seasoned Equity Issues Irrational? Evidence from Spain. <b>2003,</b>	
1430	On the Importance of Measuring Payout Yield: Implications for Empirical Asset Pricing. <b>2003,</b>	1
1429	The Capital Asset Pricing Model: Theory and Evidence. <b>2003,</b>	20
1428	Empirical Evidence on Corporate Governance in Europe. The Effect on Stock Returns, Firm Value and Performance. <b>2003,</b>	7
1427	The Relation Between the Cost of Capital and Economic Profit. <b>2003,</b>	
1426	How does the Corporate Bond Market Value Capital Investments and Accruals?. <b>2003,</b>	10
1425	Asian Hedge Funds: Return Persistence, Style, and Fund Characteristics. <b>2003,</b>	1
1424	Reassessing the Returns to Analysts' Stock Recommendations. <b>2003,</b> 59, 88-96	88
1423	Stock Option Incentives and Firm Performance. <b>2003,</b>	13
1422	Connecting Optimal Capital Investment and Equity Returns. <b>2003,</b>	
1421	Performance of Initial Public Offerings: The Evidence for Switzerland. <b>2003,</b>	3
1420	Is Money Really 'Smart'? New Evidence on the Relation Between Mutual Fund Flows, Manager Behavior, and Performance Persistence. <b>2003,</b>	197
1419	Corporate Investment and Asset Price Dynamics: Implications for the Cross-Section of Returns. <b>2003,</b>	3
1418	Does Fund Size Erode Performance? Liquidity, Organizational Diseconomies and Active Money Management. <b>2003,</b>	6
1417	Inside the 'Accrual Anomaly'. <b>2003,</b>	29
1416	The Impact of Fund Turnover on Japanese Mutual Fund Performance. <b>2003,</b>	1
1415	The Conditional CAPM Does Not Explain Asset-pricing Anomalies. <b>2003,</b>	1

1414	Empirical Study on Post-IPO Long-run Performance in the Chinese Stock Market. <b>2003,</b>	1
1413	A Resolution of the Chinese Discount Puzzle. <b>2003,</b>	22
1412	The Periodic Structure of Returns to Buying Winners and Selling Losers. <b>2003,</b>	
1411	Cost of Equity Uncertainty and Rate of Return Regulation: Implications of New Developments in Financial Economics. <b>2003,</b>	
1410	Institutional Ownership and Long-Term Stock Returns. <b>2003,</b>	2
1409	Earnings Quality, Insider Trading, and Cost of Capital. <b>2003,</b>	8
1408	Exploring the Relationship Between Credit Spreads and Default Probabilities. <b>2004,</b>	3
1407	Long-Run Stock Returns Following Briloff's Analyses. <b>2004,</b> 60, 47-56	6
1406	The Progeny of CAPM. <b>2004,</b>	2
1405	The Cross-Section of Expected Trading Activity. <b>2004,</b>	3
1404	Aggregate Consumption-Wealth Ratio and the Cross-Section of Stock Returns: Some International Evidence. <b>2004,</b>	
1403	On the Long-run Efficiency of Capital Markets: the Effect of Overlapping Returns on Post Merger Stock Performance. <b>2004,</b>	
1402	Time-Varying Exchange Rate Exposure of Small and Large Firms. <b>2004,</b>	5
1401	Individual Equity Return Data from Thomson Datastream: Handle with Care!. <b>2004,</b>	2
1400	Momentum Returns in the Spanish Stock Market: Model Misspecification or Investor Irrationality?. <b>2004,</b>	
1399	On the Profitability of 12 Fundamental Analysis Strategies on the Nasdaq 100. <b>2004,</b>	
1398	Analysis of Fama-French Factors Across Business Cycles. <b>2004,</b>	0
1397	Do Acquirers with More Uncertain Growth Prospects Gain Less from Acquisitions?. <b>2004,</b>	

1396	Value-Glamour and Accruals Mispricing: One Anomaly or Two?. <b>2004</b> , 79, 355-385	236
1395	The Post-Earnings-Announcement Drift and Liquidity Risk. <b>2004</b> ,	7
1394	CHAPTER TWENTY-THREE. Do Investors Trade Too Much?. <b>2004</b> , 606-632	
1393	. <b>2004</b> ,	26
1392	Fixed Income, Bonds and Interest Rates. 211-269	
1391	Corporate Innovation, Price Momentum, and Equity Returns. <b>2004</b> ,	10
1390	A Dynamic Asset Pricing Model with Time-Varying Idiosyncratic Risk. <b>2004</b> ,	
1389	Quantitative Monetary Easing and Risk in Financial Asset Markets. <b>2004</b> ,	
1388	Downside Risk. <b>2004</b> ,	3
1387	Why are Stock Buyback Announcements Good News?. <b>2004</b> ,	5
1386	Portfolio Concentration and Investment Manager Performance. <b>2004</b> ,	1
1385	Family Matters: The Performance Flow Relationship in the Mutual Fund Industry. <b>2004</b> ,	10
1384	Size and Book to Market Effects vs. Co-skewness and Co-kurtosis in Explaining Stock Returns. <b>2004</b> ,	1
1383	Stock Price Response to Calls of Convertible Bonds: Still a Puzzle. <b>2004</b> ,	0
1382	Liquidity Premium and a Two-factor Model. <b>2004</b> ,	4
1381	Call Options and Accruals Quality. <b>2004</b> ,	4
1380	Do Multiple Factors Help or Hurt?. <b>2004</b> ,	1
1379	Divergent Opinions and the Performance of Value Stocks. <b>2004</b> , 60, 55-64	27

1378 Do Macroeconomic Factors Subsume Market Anomalies in Long Investment Horizons?. **2004,**

1377 Does Corporate Governance Matter to Bondholders?. **2004,**

4

1376 The Cross-Section of Analyst Recommendations. **2004,**

2

1375 Information Uncertainty and Expected Returns. **2004,**

4

1374 On the Dynamic Relation between Returns and Idiosyncratic Volatility. **2004,**

1

1373 Idiosyncratic Volatility, Stock Market Volatility, and Expected Stock Returns. **2004,**

0

1372 Short Interest, Institutional Ownership, and Stock Returns. **2004,**

2

1371 SEC Regulation Fair Disclosure, Information, and the Cost of Capital. **2004,**

1

1370 Flights of Fancy: Corporate Jets, CEO Perquisites, and Inferior Shareholder Returns. **2004,**

5

1369 Financial Leverage and Expected Stock Returns: Evidence from Pure Exchange Offers. **2004,**

9

1368 Capital Gain Tax Overhang and Price Pressure. **2004,**

2

1367 Determinants and Implications of Arbitrage Holdings in Acquisitions. **2004,**

1366 Value at Risk and Expected Stock Returns. **2004,** 60, 57-73

42

1365 Market Manipulation: A Comprehensive Study of Stock Pools. **2004,**

1364 Analyst Disagreement, Forecast Bias and Stock Returns. **2004,**

11

1363 Disagreement and the Superior Performance of Value Stocks. **2004,**

1362 Profitability, Growth, and Average Returns. **2004,**

7

1361 Seasonality in the Cross-Section of Expected Stock Returns. **2004,**

2

1360	Using Earnings Announcement Returns as Evidence of Mispricing: The Importance of Information Flow. <b>2004,</b>	2
1359	International Differences in the Cost of Equity Capital: Do Legal Institutions and Securities Regulation Matter?. <b>2004,</b>	28
1358	Accounting Discretion, Corporate Governance and Firm Performance. <b>2004,</b>	34
1357	Pension Plan Funding and Stock Market Efficiency. <b>2004,</b>	1
1356	Corporate Financial Policy and the Value of Cash. <b>2004,</b>	3
1355	The Econometrics of Event Studies. <b>2004,</b>	30
1354	Socially Responsible Investing: The Eco-Efficiency Premium Puzzle. <b>2004,</b>	2
1353	Style Management in Equity Country Allocation. <b>2004,</b> 60, 40-54	22
1352	Equity Style Timing Using Support Vector Regressions. <b>2004,</b>	
1351	Corporate Governance and the Cost of Equity Capital. <b>2004,</b>	19
1350	What Determines Chinese Stock Returns?. <b>2004,</b> 60, 65-77	80
1349	Can Firms Learn to Acquire? The Impact of Post-Acquisition Decisions and Learning on Long-Term Abnormal Returns. <b>2004,</b>	5
1348	The Conditional CAPM Does Not Explain Asset-Pricing Anomalies. <b>2004,</b>	5
1347	The Profitability of Technical Analysis: A Review. <b>2004,</b>	32
1346	The Effect of Oil and Gas Producers' FRR No. 48 Disclosures on Investors' Risk Assessments. <b>2004,</b> 19, 85-114	28
1345	Industry Risk and Market Integration. <b>2004,</b> 50, 207-221	79
1344	The Capital Asset Pricing Model: Theory and Evidence. <b>2004,</b> 18, 25-46	679
1343	Risks and Portfolio Decisions Involving Hedge Funds. <b>2004,</b> 17, 63-98	687

1342	Family Values and the Star Phenomenon: Strategies of Mutual Fund Families. <b>2004</b> , 17, 667-698	243
1341	Are Price Limits Priced? Evidence from the Taiwan Stock Exchange. <b>2004</b> , 3, 249-267	1
1340	Company Characteristics and Common Stock Returns: The Indian Experience. <b>2004</b> , 8, 33-45	15
1339	The Impact of Takeover Offer Timing on the Measurement of Australian Bidder Gains: 1976 to 1995. <b>2004</b> , 29, 1-60	11
1338	Capital Investments and Stock Returns. <b>2004</b> , 39, 677-700	713
1337	Profitability of Price Momentum Strategies. <b>2004</b> , 13, 55-62	4
1336	Hedge Fund Risk Factors With Option-like Structures. <b>2004</b> , 7, 49-60	5
1335	Bad Beta, Good Beta. <b>2004</b> , 94, 1249-1275	655
1334	Low-Cap and Low-Rated Companies. <b>2004</b> , 30, 133-143	5
1333	Sources of Outperformance in Equity Markets. <b>2004</b> , 30, 170-185	7
1332	Comovement as an Investment Tool. <b>2004</b> , 30, 106-111	24
1331	Can Predictable Patterns in Market Returns be Exploited Using Real Money?. <b>2004</b> , 30, 131-141	16
1330	Censoring and its impact on multivariate testing of the Capital Asset Pricing Model. <b>2004</b> , 14, 413-420	3
1329	Corporate Governance Policy and Company Performance: the Portuguese case. <b>2004</b> , 12, 290-301	59
1328	Size and book to market effects and the Fama French three factor asset pricing model: evidence from the Australian stockmarket. <b>2004</b> , 44, 27-44	129
1327	How to measure mutual fund performance: economic versus statistical relevance. <b>2004</b> , 44, 203-222	37
1326	A best choice among asset pricing models? The Conditional Capital Asset Pricing Model in Australia. <b>2004</b> , 44, 139-162	50
1325	Corporate Governance and Expected Stock Returns: Evidence from Germany. <b>2004</b> , 10, 267-293	267

1324	Effects of Market Segmentation and Bank Concentration on Mutual Fund Expenses and Returns: Evidence from Finland. <b>2004</b> , 10, 413-438	31
1323	An Examination of Long-Term Abnormal Stock Returns and Operating Performance Following R&D Increases. <b>2004</b> , 59, 623-650	410
1322	The Information Content of Share Repurchase Programs. <b>2004</b> , 59, 651-680	355
1321	Default Risk in Equity Returns. <b>2004</b> , 59, 831-868	887
1320	Are Momentum Profits Robust to Trading Costs?. <b>2004</b> , 59, 1039-1082	317
1319	Market States and Momentum. <b>2004</b> , 59, 1345-1365	508
1318	Information and the Cost of Capital. <b>2004</b> , 59, 1553-1583	1361
1317	Estimation and Test of a Simple Model of Intertemporal Capital Asset Pricing. <b>2004</b> , 59, 1743-1776	170
1316	Idiosyncratic Consumption Risk and the Cross Section of Asset Returns. <b>2004</b> , 59, 2211-2252	57
1315	Corporate Investment and Asset Price Dynamics: Implications for the Cross-section of Returns. <b>2004</b> , 59, 2577-2603	344
1314	Does Stock Return Momentum Explain the Smart Money Effect?. <b>2004</b> , 59, 2605-2622	164
1313	Luxury Goods and the Equity Premium. <b>2004</b> , 59, 2959-3004	152
1312	Do Venture Capitalists Add Value to Small Manufacturing Firms? An Empirical Analysis of Venture and Nonventure Capital-Backed Initial Public Offerings. <b>2004</b> , 42, 78-92	42
1311	Performance Evaluation Of U.K. Unit Trusts Within The Stochastic Discount Factor Framework. <b>2004</b> , 27, 289-306	11
1310	THE FAMA-FRENCH MODEL, LEVERAGE, AND THE MODIGLIANI-MILLER PROPOSITIONS. <b>2004</b> , 27, 341-349	4
1309	Do Demand Curves for Small Stocks Slope Down?. <b>2004</b> , 27, 161-178	48
1308	Anomalies: Is it the Economy?. <b>2004</b> , 27, 273-287	2
1307	CAPM, Higher Co-moment and Factor Models of UK Stock Returns. <b>2004</b> , 31, 87-112	52



1306	Human Capital and Stock Returns: Is the Value Premium an Approximation for Return on Human Capital?. <b>2004</b> , 31, 333-358		32
1305	Non-linear Predictability of Value and Growth Stocks and Economic Activity. <b>2004</b> , 31, 439-474		16
1304	Stability, Asymmetry and Seasonality of Fund Performance: An Analysis of Australian Multi-sector Managed Funds. <b>2004</b> , 31, 539-578		38
1303	The Conditional Price of Basis Risk: An Investigation Using Foreign Exchange Instruments. <b>2004</b> , 31, 1043-1068	3	
1302	The Role of Payout Ratio in the Relationship Between Stock Returns and Dividend Yield. <b>2004</b> , 31, 1355-1387	20	
1301	Asset pricing theory and the valuation of Canadian paintings. <b>2004</b> , 37, 629-655		44
1300	Canadian and U.S. financial markets: testing the international integration hypothesis under time-varying conditional volatility. <b>2004</b> , 37, 1021-1041		11
1299	Foreign exchange rate exposure of US multinational corporations: a firm-specific approach. <b>2004</b> , 14, 261-281		30
1298	An analysis of Spanish investment fund performance: some considerations concerning Sharpe's ratio. <b>2004</b> , 32, 273-284		27
1297	A revealed preference approach to understanding corporate governance problems: Evidence from Canada. <i>Journal of Financial Economics</i> , <b>2004</b> , 74, 181-206	6.6	20
1296	Data-generating process uncertainty: What difference does it make in portfolio decisions?. <i>Journal of Financial Economics</i> , <b>2004</b> , 72, 385-421	6.6	80
1295	Why constrain your mutual fund manager?. <i>Journal of Financial Economics</i> , <b>2004</b> , 73, 289-321	6.6	291
1294	Firm size and the gains from acquisitions. <i>Journal of Financial Economics</i> , <b>2004</b> , 73, 201-228	6.6	1270
1293	Managerial succession and firm performance. <i>Journal of Financial Economics</i> , <b>2004</b> , 74, 237-275	6.6	434
1292	Style effects in the cross-section of stock returns. <i>Journal of Financial Economics</i> , <b>2004</b> , 74, 367-398	6.6	85
1291	Testing market efficiency using statistical arbitrage with applications to momentum and value strategies. <i>Journal of Financial Economics</i> , <b>2004</b> , 73, 525-565	6.6	91
1290	The performance of economic tracking portfolios in an IT-intensive stock market. <b>2004</b> , 44, 601-623		2
1289	Death spiral convertibles. <i>Journal of Financial Economics</i> , <b>2004</b> , 71, 381-415	6.6	105

1288	A factor model of seasonality in stock returns. <b>2004</b> , 44, 224-236	2
1287	The asset price incidence of capital gains taxes: evidence from the Taxpayer Relief Act of 1997 and publicly-traded real estate firms. <b>2004</b> , 88, 1543-1565	23
1286	The winner-loser effect in Japanese stock returns. <b>2004</b> , 16, 471-485	43
1285	Does Auditor Quality and Tenure Matter to Investors? Evidence from the Bond Market. <b>2004</b> , 42, 755-793	449
1284	How Informed Are Actively Trading Institutional Investors? Evidence from Their Trading Behavior before a Break in a String of Consecutive Earnings Increases. <b>2004</b> , 42, 895-927	165
1283	The Profitability and Pricing of Major Customers. <b>2004</b> , 9, 117-139	35
1282	Implied Equity Duration: A New Measure of Equity Risk. <b>2004</b> , 9, 197-228	128
1281	Does Trading Improve Individual Investor Performance?. <b>2004</b> , 22, 199-217	13
1280	Bid-Ask Spreads and Institutional Ownership. <b>2004</b> , 22, 275-292	19
1279	An Evaluation of Testing Procedures for Long Horizon Event Studies. <b>2004</b> , 23, 251-274	21
1278	Options Trading and the CAPM. <b>2004</b> , 17, 207-238	31
1277	Behavioral finance: How matters stand. <b>2004</b> , 25, 425-444	16
1276	A framework for managing a portfolio of socially responsible investments. <b>2004</b> , 153, 517-529	90
1275	Shareholder wealth effects of private placements of debt made by REITs. <b>2004</b> , 3, 305-314	4
1274	Collective origin of the coexistence of apparent random matrix theory noise and of factors in large sample correlation matrices. <b>2004</b> , 331, 660-668	30
1273	A simple test of the Fama and French model using daily data: Australian evidence. <b>2004</b> , 14, 83-92	52
1272	Stock Return Predictability and Asset Pricing Models. <b>2004</b> , 17, 699-738	80
1271	The rational-behavioral debate in financial economics. <b>2004</b> , 11, 393-409	18

1270	Practitioners' perspectives on the UK cost of capital. <b>2004</b> , 10, 123-138	18
1269	Capital Allocation Survey with Commentary. <b>2004</b> , 8, 96-107	40
1268	Long-run abnormal returns and income smoothing in the Spanish stock market. <b>2004</b> , 13, 105-130	13
1267	Equity indexing: Optimize your passive investments. <b>2004</b> , 4, C30-C33	4
1266	Stock Performance following Seasoned Stock-Warrant Unit Offerings. <b>2004</b> , 77, 75-100	15
1265	Investor Reaction to Corporate Event Announcements: Underreaction or Overreaction?. <b>2004</b> , 77, 357-386	41
1264	Agency Problems and Capital Expenditure Announcements. <b>2004</b> , 77, 223-256	38
1263	The Long-Run Performance of Secondary Equity Issues: A Test of the Windows of Opportunity Hypothesis. <b>2004</b> , 77, 575-603	38
1262	Costs of Equity and Earnings Attributes. <b>2004</b> , 79, 967-1010	1237
1261	Neural Tests for Conditional Heteroskedasticity in ARCH-M Models. <b>2004</b> , 8,	1
1260	Are IPOs Really Underpriced?. <b>2004</b> , 17, 811-848	315
1259	The decomposition of US and Euro area stock and bond returns and their sensitivity to economic state variables. <b>2004</b> , 10, 149-173	4
1258	Institutional trading and stock returns. <b>2004</b> , 1, 178-189	69
1257	Efficient learning under price limits: evidence from IPOs in Taiwan. <b>2004</b> , 85, 373-378	5
1256	The explanatory power of R&D for the cross-section of stock returns: Japan 1985-2000. <b>2004</b> , 12, 245-269	21
1255	The real-time predictability of the size and value premium in Japan. <b>2004</b> , 12, 503-523	10
1254	Profitability of return and volume-based investment strategies in China's stock market. <b>2004</b> , 12, 541-564	58
1253	Extreme volumes and expected stock returns: Evidence from China's stock market. <b>2004</b> , 12, 577-597	20

1252	The unintended consequences of grouping in tests of asset pricing models. <b>2004</b> , 28, 2889-2914	11
1251	On the consistency of ratings and bond market yields. <b>2004</b> , 28, 2769-2788	32
1250	Evidence to support the four-factor pricing model from the Canadian stock market. <b>2004</b> , 14, 313-328	52
1249	Long-run performance of Spanish seasoned equity issues with rights. <b>2004</b> , 13, 191-215	23
1248	On the source of contrarian and momentum strategies in the Italian equity market. <b>2004</b> , 13, 301-331	29
1247	Is idiosyncratic volatility priced?. <b>2004</b> , 13, 349-366	21
1246	Testing behavioral finance theories using trends and consistency in financial performance. <b>2004</b> , 38, 3-50	54
1245	Do investors overvalue firms with bloated balance sheets?. <b>2004</b> , 38, 297-331	347
1244	Discussion of: Testing behavioral finance theories using trends and sequences in financial performance, (by Wesley Chan, Richard Frankel, and S.P. Kothari). <b>2004</b> , 38, 51-64	8
1243	Small sample properties of the GMM specification test based on the Hansen-Jagannathan distance. <b>2004</b> , 11, 109-132	40
1242	Investor sentiment and the near-term stock market. <b>2004</b> , 11, 1-27	648
1241	Analysis of hedge fund performance. <b>2004</b> , 11, 55-89	178
1240	Industry momentum strategies and autocorrelations in stock returns. <b>2004</b> , 11, 185-202	20
1239	Do countries or industries explain momentum in Europe?. <b>2004</b> , 11, 461-481	41
1238	Mean reversion of industry stock returns in the U.S., 1926-1998. <b>2004</b> , 11, 537-551	41
1237	Market stress and herding. <b>2004</b> , 11, 585-616	337
1236	Relative strength strategies in China's stock market: 1994-2000. <b>2004</b> , 12, 159-177	40
1235	The "alPERS effect" revisited. <b>2004</b> , 10, 157-174	54

1234	Underpricing and long-term performance of IPOs in China. <b>2004</b> , 10, 409-430	204
1233	Speculation spreads and the market pricing of proposed acquisitions. <b>2004</b> , 10, 495-526	29
1232	Time-varying excess returns on UK government bonds: A non-linear approach. <b>2004</b> , 28, 45-62	16
1231	The determinants of positive long-term performance in strategic mergers: Corporate focus and cash. <b>2004</b> , 28, 523-552	68
1230	Return reversals in the bond market: Evidence and causes. <b>2004</b> , 28, 569-593	33
1229	401(k) Matching Contributions in Company Stock: Costs and Benefits for Firms and Workers. <b>2004</b> ,	1
1228	Short Interest and Stock Returns. <b>2004</b> ,	10
1227	Information Diffusion Effects in Individual Investors' Common Stock Purchases: Covet Thy Neighbors' Investment Choices. <b>2004</b> ,	2
1226	On the Importance of Measuring Payout Yield: Implications for Empirical Asset Pricing. <b>2004</b> ,	13
1225	Go Down Fighting: Short Sellers vs. Firms. <b>2004</b> ,	40
1224	Do Stock Prices Really Reflect Fundamental Values? The Case of REITs. <b>2004</b> ,	13
1223	Wealth Destruction on a Massive Scale? A Study of Acquiring-Firm Returns in the Recent Merger Wave. <b>2004</b> ,	20
1222	A Jackknife Estimator for Tracking Error Variance of Optimal Portfolios Constructed Using Estimated Inputs <sup>1</sup> . <b>2004</b> ,	0
1221	Portfolio Concentration and the Performance of Individual Investors. <b>2004</b> ,	12
1220	Do Acquirers With More Uncertain Growth Prospects Gain Less From Acquisitions?. <b>2004</b> ,	2
1219	Asset Pricing with Liquidity Risk. <b>2004</b> ,	6
1218	PIPE Dreams? The Performance of Companies Issuing Equity Privately. <b>2004</b> ,	7
1217	Equity Style Returns and Institutional Investor Flows. <b>2004</b> ,	6

1216	Investor Sentiment and the Cross-Section of Stock Returns. <b>2004,</b>	32
1215	SEC Regulation Fair Disclosure, Information, and the Cost of Capital. <b>2004,</b>	12
1214	Explaining the Magnitude of Liquidity Premia: The Roles of Return Predictability, Wealth Shocks and State-Dependent Transaction Costs. <b>2004,</b>	3
1213	What's in a Name? Evidence on Corporate Name Changes from the Australian Capital Market. <b>2004,</b> 16, 57-76	19
1212	Quality of earnings inferred from the profitability of EP trading rules. <b>2004,</b> 30, 30-44	2
1211	A note on estimating the divisional cost of capital for diversified companies: an empirical evaluation of heuristic-based approaches. <b>2004,</b> 10, 68-80	4
1210	Performance of Stocks Recommended by Brokerages. <b>2004,</b> 13, 23-34	6
1209	Changing Risk, Return, and Leverage: The 1997 Asian Financial Crisis. <b>2004,</b> 39, 143-166	21
1208	Abnormal Returns from the Common Stock Investments of the U.S. Senate. <b>2004,</b> 39, 661-676	58
1207	SIZE AND BOOK-TO-MARKET EFFECTS IN THE RETURNS ON INFORMATION TECHNOLOGY STOCKS. 45-91	1
1206	Does Fund Size Erode Mutual Fund Performance? The Role of Liquidity and Organization. <b>2004,</b> 94, 1276-1302	735
1205	Long-Short Strategies may not be Factor-Neutral. <b>2004,</b> 13, 44-53	
1204	Are Size, Value, and Momentum Related to Recession Risk?. <b>2004,</b> 13, 83-87	5
1203	Portfolio formations can affect asset pricing tests. <b>2004,</b> 5, 203-216	1
1202	Literature survey of measurement of risk: The value premium. <b>2004,</b> 5, 277-288	4
1201	Empirical evidence on corporate governance in Europe: The effect on stock returns, firm value and performance. <b>2004,</b> 5, 91-104	237
1200	What Matters in Corporate Governance?. <b>2004,</b>	170
1199	On the Industry Concentration of Actively Managed Equity Mutual Funds. <b>2004,</b>	6

1198	Momentum investing: A survey. <b>2004</b> , 5, 120-143	15
1197	Value and growth stocks and cyclical asymmetries. <b>2005</b> , 6, 104-116	4
1196	Flow-through capability: The Spanish case. <b>2005</b> , 6, 191-205	12
1195	Style analysis of Chinese funds. <b>2005</b> , 1, 165-168	4
1194	Bank Credit Cycles. <b>2005</b> ,	9
1193	Consumption Strikes Back?: Measuring Long-Run Risk. <b>2005</b> ,	32
1192	Unobserved Actions of Mutual Funds. <b>2005</b> ,	9
1191	Downside Risk. <b>2005</b> ,	9
1190	Mimicking Portfolios with Conditioning Information. <b>2005</b> ,	1
1189	Financial Markets and the Real Economy. <b>2005</b> ,	52
1188	Anomalies. <b>2005</b> ,	3
1187	Expected Returns, Yield Spreads, and Asset Pricing Tests. <b>2005</b> ,	3
1186	The Value Spread as a Predictor of Returns. <b>2005</b> ,	1
1185	Asset Fire Sales (and Purchases) in Equity Markets. <b>2005</b> ,	8
1184	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. <b>2005</b> ,	8
1183	Investment-Based Underperformance Following Seasoned Equity Offerings. <b>2005</b> ,	7
1182	Momentum Profits and Macroeconomic Risk. <b>2005</b> ,	6
1181	Kursreaktionen auf steuerlich veranlasste Sonderausschüttungen [Die Auskehrung von EK 56 im Jahre 1994. <b>2005</b> , 17, 1-24	1

1180	Consumption Risk and the Cost of Equity Capital. <b>2005,</b>	4
1179	The 2003 Dividend Tax Cuts and the Value of the Firm: An Event Study. <b>2005,</b>	19
1178	CAPM Over the Long Run: 1926-2001. <b>2005,</b>	19
1177	On Numerical Methods and the Valuation of American Options. <b>2005,</b> 129-142	
1176	Impact of fund size on hedge fund performance. <b>2005,</b> 6, 219-238	43
1175	Financial Markets and the Real Economy. <b>2005,</b> 1, 1-101	49
1174	The Cross-Section of Expected Stock Returns: An Empirical Study in the Athens Stock Exchange. <b>2005,</b> 31, 58-78	8
1173	Pricing of Equities in China: Evidence from the Shanghai Stock Exchange. <b>2005,</b> 31, 46-57	4
1172	Portfolio performance measurement using APM-free kernel models*1. <b>2005,</b> 29, 623-659	
1171	Brand Perceptions and the Market for Common Stock. <b>2005,</b> 40, 57-85	200
1170	Multifactor Evaluation of Style Rotation. <b>2005,</b> 40, 349-372	12
1169	Overcoming the Lack of Identification in Bowman's Paradox Tests: Heteroskedastic Behavior of Returns. <b>2005,</b> 3, 209-224	1
1168	Read My Lips ■ Does the Tax Rhetoric of Presidential Candidates Affect Security Prices?. <b>2005,</b> 48, 125-148	11
1167	A Stochastic Discount Factor-Based Approach for Fixed-Income Mutual Fund Performance Evaluation. <b>2005,</b> 193-226	1
1166	Liquidity and Asset Prices. <b>2005,</b> 1, 269-364	296
1165	Share Repurchases. <b>2005,</b> 1, 171-268	35
1164	Sustainable and Responsible Performance. <b>2005,</b> 14, 94-101	22
1163	Tax Rates and Stock Returns. <b>2005,</b> 14, 35-46	



1162	Factor Modeling and Benchmarking of Hedge Funds. <b>2005</b> , 8, 9-36	60
1161	Style and Performance of Dutch Socially Responsible Investment Funds. <b>2005</b> , 14, 63-72	66
1160	Ranking Properties of Morningstar Risk-Adjusted Ratings. <b>2005</b> , 14, 90-98	3
1159	Common risk factors in returns in Asian emerging stock markets. <b>2005</b> , 14, 695-717	30
1158	Corporate social responsibility and financial performance. <b>2005</b> , 5, 129-138	81
1157	Inflation Illusion and Post-Earnings-Announcement Drift. <b>2005</b> , 43, 521-556	77
1156	Earnings Quality, Insider Trading, and Cost of Capital. <b>2005</b> , 43, 651-673	219
1155	Do Informed Traders Win? An Analysis of Changes in Corporate Ownership around Substantial Shareholder Notices*. <b>2005</b> , 5, 113-147	5
1154	Portfolio Concentration and Investment Manager Performance*. <b>2005</b> , 5, 149-174	45
1153	Estimating the Cost of Equity Capital for Property-Liability Insurers. <b>2005</b> , 72, 441-478	59
1152	On the Time-Series Properties of Real Estate Investment Trust Betas. <b>2005</b> , 33, 381-396	51
1151	The Value Premium. <b>2005</b> , 60, 67-103	625
1150	Wealth Destruction on a Massive Scale? A Study of Acquiring-Firm Returns in the Recent Merger Wave. <b>2005</b> , 60, 757-782	681
1149	Hedging or Market Timing? Selecting the Interest Rate Exposure of Corporate Debt. <b>2005</b> , 60, 931-962	134
1148	Judging Fund Managers by the Company They Keep. <b>2005</b> , 60, 1057-1096	137
1147	Housing Collateral, Consumption Insurance, and Risk Premia: An Empirical Perspective. <b>2005</b> , 60, 1167-1219	292
1146	Consumption, Dividends, and the Cross Section of Equity Returns. <b>2005</b> , 60, 1639-1672	266
1145	Rational IPO Waves. <b>2005</b> , 60, 1713-1757	212

1144	Market Timing and Managerial Portfolio Decisions. <b>2005</b> , 60, 1903-1949	209
1143	On the Industry Concentration of Actively Managed Equity Mutual Funds. <b>2005</b> , 60, 1983-2011	471
1142	Board Seat Accumulation by Executives: A Shareholder's Perspective. <b>2005</b> , 60, 2083-2123	165
1141	Changing Names with Style: Mutual Fund Name Changes and Their Effects on Fund Flows. <b>2005</b> , 60, 2825-2858	195
1140	Governance Mechanisms and Equity Prices. <b>2005</b> , 60, 2859-2894	642
1139	Risk-Adjusted Long-Term Contrarian Profits: Evidence from Non-S&P 500 High-Volume Stocks. <b>2005</b> , 40, 335-359	9
1138	Asset Pricing and the Illiquidity Premium. <b>2005</b> , 40, 429-458	84
1137	Performance of Enhanced Index and Quantitative Equity Funds. <b>2005</b> , 40, 459-479	21
1136	INVESTOR OVEROPTIMISM AND PRIVATE EQUITY PLACEMENTS. <b>2005</b> , 28, 591-608	23
1135	CONSUMPTION ASSET PRICING MODELS: EVIDENCE FROM THE UK*. <b>2005</b> , 73, 343-363	20
1134	Australian retail fund performance persistence. <b>2005</b> , 45, 25-42	19
1133	Contrarian Profits and the Overreaction Hypothesis: the Case of the Athens Stock Exchange. <b>2005</b> , 11, 71-98	42
1132	Use of the Proceeds and Long-term Performance of French SEO Firms. <b>2005</b> , 11, 99-122	22
1131	The Performance of UK International Unit Trusts. <b>2005</b> , 11, 365-386	4
1130	Divergence of Opinion Surrounding Extreme Events. <b>2005</b> , 11, 579-601	15
1129	On the Stability of the Cross-Section of Expected Stock Returns in the Cross-Section: Understanding the Curious Role of Share Turnover. <b>2005</b> , 11, 661-678	6
1128	Risk Management, Risk Capital, and the Cost of Capital. <b>2005</b> , 17, 119-123	10
1127	Signalling and the Long-run Performance of Spanish Initial Public Offerings (IPOs). <b>2005</b> , 32, 325-350	40

1126	Risk Exposures and International Diversification: Evidence from iShares. <b>2005</b> , 32, 737-772		28
1125	The Opening, Short, Medium and Long Term Performance of Canadian Unit Trust Initial Public Offerings (IPOs). <b>2005</b> , 32, 1519-1536		7
1124	Long-term Performance of New Equity Issuers, Venture Capital and Reputation of Investment Bankers. <b>2005</b> , 34, 1-34		15
1123	Distinguishing Between Rationales for Short-Horizon Predictability of Stock Returns. <b>2005</b> , 40, 11-35		79
1122	Asset Pricing Information in Vintage REIT Returns: An Information Subset Test. <b>2005</b> , 33, 5-25		8
1121	REITs, IPO Waves and Long-Run Performance. <b>2005</b> , 33, 51-87		46
1120	Asset pricing and systematic liquidity risk: An empirical investigation of the Spanish stock market. <b>2005</b> , 14, 81-103		73
1119	Overreaction effects independent of risk and characteristics: evidence from the Japanese stock market. <b>2005</b> , 17, 431-455		17
1118	Does investor identity matter in equity issues? Evidence from private placements. <b>2005</b> , 14, 210-238		83
1117	The many facets of privately negotiated stock repurchases. <i>Journal of Financial Economics</i> , <b>2005</b> , 75, 361-395	6.6	52
1116	Stock and bond market interaction: Does momentum spill over?. <i>Journal of Financial Economics</i> , <b>2005</b> , 75, 651-690	6.6	116
1115	The cross-section of expected corporate bond returns: Betas or characteristics?. <i>Journal of Financial Economics</i> , <b>2005</b> , 75, 85-114	6.6	125
1114	Informational effects of regulation FD: evidence from rating agencies. <i>Journal of Financial Economics</i> , <b>2005</b> , 76, 309-330	6.6	274
1113	What drives merger waves?. <i>Journal of Financial Economics</i> , <b>2005</b> , 77, 529-560	6.6	707
1112	Asset pricing with liquidity risk. <i>Journal of Financial Economics</i> , <b>2005</b> , 77, 375-410	6.6	1425
1111	Short sales, institutional investors and the cross-section of stock returns. <i>Journal of Financial Economics</i> , <b>2005</b> , 78, 277-309	6.6	594
1110	Mutual fund performance with learning across funds. <i>Journal of Financial Economics</i> , <b>2005</b> , 78, 507-552	6.6	86
1109	Management quality, certification, and initial public offerings. <i>Journal of Financial Economics</i> , <b>2005</b> , 76, 331-368	6.6	180

1108	Shareholder investment horizons and the market for corporate control. <i>Journal of Financial Economics</i> , <b>2005</b> , 76, 135-165	6.6	558
1107	Market manipulation: A comprehensive study of stock pools. <i>Journal of Financial Economics</i> , <b>2005</b> , 77, 147-170	6.6	42
1106	Is value riskier than growth?. <i>Journal of Financial Economics</i> , <b>2005</b> , 78, 187-202	6.6	342
1105	Profitable predictability in the cross section of stock returns. <i>Journal of Financial Economics</i> , <b>2005</b> , 78, 463-505	6.6	65
1104	Short interest, institutional ownership, and stock returns. <i>Journal of Financial Economics</i> , <b>2005</b> , 78, 243-276	6.6	531
1103	Market underreaction and predictability in the cross-section of Japanese stock returns. <b>2005</b> , 15, 193-210		3
1102	Momentum and contrarian strategies in international stock markets: Further evidence. <b>2005</b> , 15, 235-255		16
1101	The effect of exchange rate fluctuations on multinationals' returns. <b>2005</b> , 15, 273-286		15
1100	Instability and predictability of factor betas of industrial stocks: The Flexible Least Squares solutions. <b>2005</b> , 45, 619-640		5
1099	Indexing, cointegration and equity market regimes. <b>2005</b> , 10, 213-231		24
1098	Mutual Fund Growth in Standard and Specialist Market Segments. <b>2005</b> , 19, 153-167		5
1097	Markov Chain Monte Carlo Methods in Financial Econometrics. <b>2005</b> , 19, 397-405		6
1096	An Empirical Examination of U.K. International Unit Trust Performance. <b>2005</b> , 27, 183-206		5
1095	Information Uncertainty and Expected Returns. <b>2005</b> , 10, 185-221		269
1094	REIT Stock Splits and Market Efficiency. <b>2005</b> , 30, 297-315		17
1093	Information Collection and IPO Underpricing. <b>2005</b> , 25, 5-19		15
1092	Overreaction after Controlling for Size and Book-to-Market Effects and its Mimicking Portfolio in Japan. <b>2005</b> , 24, 65-91		14
1091	Do Macroeconomic Variables Forecast Bond Returns?. <b>2005</b> ,		6

1090 Does Income Smoothing Improve Earnings Informativeness?. **2005,**

1089 Using the FASB's Qualitative Characteristics in Earnings Quality Measures\*. **2005,**

3

1088 The Eco-Efficiency Premium Puzzle. **2005,** 61, 51-63

449

1087 The Book-to-Price Effect in Stock Returns: Accounting for Leverage. **2005,**

3

1086 The Endogeneity Bias in the Relation Between Cost-of-Debt Capital and Corporate Disclosure Policy. **2005,**

1085 Voluntary Disclosure of Accruals in Earnings Press Releases and the Pricing of Accruals. **2005,**

5

1084 The ABCs of Mutual Funds: On the Introduction of Multiple Share Classes. **2005,**

1

1083 Giving Content to Investor Sentiment: The Role of Media in the Stock Market. **2005,**

4

1082 Factor Modelling and Benchmarking of Hedge Funds: Can Passive Investments in Hedge Fund Strategies Deliver?. **2005,**

4

1081 Time Varying Sensitivities on a GRID architecture. **2005,**

1080 Is the Accrual Anomaly a Global Anomaly?. **2005,**

24

1079 Statistical Arbitrage and Market Efficiency: Enhanced Theory, Robust Tests and Further Applications. **2005,**

2

1078 Mergers and Investment Banks: How Do Banks Help Targets?. **2005,**

1077 Portfolio Performance: Factors or Benchmarks?. **2005,**

1076 Long Horizon Mean Reversion for the Brussels Stock Exchange: Evidence for the 19th Century. **2005,**

2

1075 Asset Fire Sales (and Purchases) in Equity Markets. **2005,**

1074 Is Systematic Downside Beta Risk Really Priced? Evidence in Emerging Market Data. **2005,**

0

1073 Investor Psychology and Tests of Factor Pricing Models. **2005,**

9

1072	On the Timing of Dividend Initiations. <b>2005,</b>	8
1071	Do Analyst Conflicts Matter? Evidence from Stock Recommendations. <b>2005,</b>	12
1070	Idiosyncratic Risk and the Cross-Section of Stock Returns: Merton (1987) Meets Miller (1977). <b>2005,</b>	7
1069	Momentum and Reversal Puzzle in Emerging Markets. <b>2005,</b>	3
1068	The Timing of CEO Stock Option Grants: Scheduled versus Unscheduled Awards. <b>2005,</b>	6
1067	Private Equity Returns: Is There Really a Benefit of Low Co-movement with Public Equity Markets?. <b>2005,</b>	2
1066	A Delegated-Agent Asset-Pricing Model. <b>2005,</b> 61, 57-69	39
1065	The Optimism Cycle: Sell in May. <b>2005,</b>	2
1064	Psychological Factors, Stock Price Paths, and Trading Volume. <b>2005,</b>	4
1063	In Search of Distress Risk. <b>2005,</b>	18
1062	Decomposing Credit Spreads. <b>2005,</b>	1
1061	Asset Pricing and Cost of Equity in the Tunisian Banking Sector: Panel Data Evidence. <b>2005,</b>	
1060	Lazy Investors, Discretionary Consumption, and the Cross Section of Stock Returns. <b>2005,</b>	
1059	The Price of Bond Market-Stock Market Correlation Risk. <b>2005,</b>	
1058	Explaining the Magnitude of Liquidity Premia: The Roles of Return Predictability, Wealth Shocks and State-Dependent Transaction Costs. <b>2005,</b>	
1057	Measuring Abnormal Bond Performance. <b>2005,</b>	
1056	Financial Constraints, Debt Capacity, and the Cross Section of Stock Returns. <b>2005,</b>	2
1055	Cyclicity in Catastrophic and Operational Risk Measurements. <b>2005,</b>	0

1054 Foreign Exchange Exposure of 'Domestic' Corporations. **2005,**

1053 Chapter 4. Can the Market Add and Subtract? Mispricing in Tech Stock Carve-outs. **2005,** 130-170

2

1052 Review of literature on multifactor asset pricing models. **2005,** 1-11

1

1051 Health Economics. **2005,**

1

1050 Chapter 17. Rational Capital Budgeting in an Irrational World. **2005,** 605-632

1049 Retail Investor Sentiment and Return Comovements. **2005,**

6

1048 Mutual Fund Performance: Skill or Luck?. **2005,**

5

1047 Corporate Governance and the Value of Cash Holdings. **2005,**

7

1046 Information Environment and the Cost of Equity Capital. **2005,**

8

1045 Does the Pricing of Financial Reporting Quality Change Around Dividend Changes?. **2005,**

1

1044 Momentum Profits, Non-Normality Risks and the Business Cycle. **2005,**

1043 Value Versus Growth: Movements in Economic Fundamentals. **2005,**

5

1042 Can Mutual Fund Families Affect the Performance of their Funds?. **2005,**

18

1041 Exact Multivariate Tests of Asset Pricing Models with Stable Asymmetric Distributions. **2005,** 173-191

4

1040 Capital Structure, Environmental Dynamism, Innovation Strategy, and Strategic Risk Management. **2005,**

1

1039 On the Tests on Factor Risk Premiums in Beta Estimation Methods. **2005,**

1038 The Impact of Ethical Rating on Canadian Security Performance: Portfolio Management and Corporate Governance Implications. **2005,**

1

1037 Linear and Nonlinear Dependence Models of Stock Market Returns. **2005,**

1036	Foreign Exchange Rates Don't Follow a Random Walk. <b>2005,</b>	1
1035	Equity Returns and Idiosyncratic Volatility: UK Evidence. <b>2005,</b>	2
1034	How Domestic is the Fama and French Three-Factor Model? An Application to the Euro Area. <b>2005,</b>	6
1033	The Pricing of Unexpected Credit Losses. <b>2005,</b>	15
1032	A Simple Model Relating the Expected Return (Risk) to the Book-to-Market and the Forward Earnings-to-Price Ratios. <b>2005,</b>	3
1031	All that Glitters: The Effect of Attention and News on the Buying Behavior of Individual and Institutional Investors. <b>2005,</b>	24
1030	Liquidity, Information Risk, and Asset Pricing: Evidence from the U.S. Government Bond Market. <b>2005,</b>	
1029	Taxes, Leverage, and the Cost of Equity Capital. <b>2005,</b>	
1028	The Persistence and Predictability of Closed-End Fund Discounts. <b>2005,</b>	3
1027	Earnings Management and the Long-Run Performance of Spanish Initial Public Offerings. <b>2005,</b>	
1026	Information Efficiency and Firm-Specific Return Variation. <b>2005,</b>	21
1025	Testing Conditional Asset Pricing Models Using a Markov Chain Monte Carlo Approach. <b>2005,</b>	
1024	Linear Approximations and Tests of Conditional Pricing Models. <b>2005,</b>	1
1023	Idiosyncratic Volatility, Fundamentals, and Institutional Herding: Evidence From the Japanese Stock Market. <b>2005,</b>	
1022	Corporate Yield Spreads and Bond Liquidity. <b>2005,</b>	6
1021	The January Effect. <b>2005,</b>	1
1020	The Long-Term Price-Earnings Ratio. <b>2005,</b>	
1019	Political Cycles in US Industry Returns. <b>2005,</b>	



1018	Top Management Turnover: An Examination of Portfolio Holdings and Fund Performance. <b>2005,</b>	0
1017	The Value Premium and the CAPM. <b>2005,</b>	7
1016	Bond Prices, Default Probabilities and Risk Premiums. <b>2005,</b>	6
1015	Is IPO Underperformance a Peso Problem?. <b>2005,</b>	1
1014	The Other January Effect. <b>2005,</b>	
1013	Portfolio Concentration and the Performance of Individual Investors. <b>2005,</b>	3
1012	Cash Flow, Consumption Risk and Cross Section of Stock Returns. <b>2005,</b>	4
1011	Idiosyncratic Volatility and the Cross-Section of Expected Returns. <b>2005,</b>	1
1010	Buy, Holds, and Sells: The Distribution of Investment Banks' Stock Ratings and the Implications for the Profitability of Analysts' Recommendations. <b>2005,</b>	1
1009	Comparing the Stock Recommendation Performance of Investment Banks and Independent Research Firms. <b>2005,</b>	6
1008	Boards: Does One Size Fit All?. <b>2005,</b>	23
1007	Do Takeover Auctions Induce a Winner's Curse?. <b>2005,</b>	
1006	Does Corporate Headquarters Location Matter for Stock Returns?. <b>2005,</b>	2
1005	Clientele Change, Liquidity Shock, and the Return on Financially Distressed Stocks. <b>2005,</b>	4
1004	Disagreement, Tastes, and Asset Prices. <b>2005,</b>	7
1003	Growth or Glamour? Fundamentals and Systematic Risk in Stock Returns. <b>2005,</b>	
1002	Institutional Versus Individual Investment in Ipos: The Importance of Firm Fundamentals. <b>2005,</b>	9
1001	The Two Faces of Analyst Coverage. <b>2005,</b>	1

1000	Rational IPO Waves. <b>2005</b> ,	2
999	Feasible Momentum Strategies - Evidence from the Swiss Stock Market. <b>2005</b> ,	1
998	A Nonparametric Approach to Measuring and Testing Curvature. <b>2005</b> , 23, 1-19	34
997	Determinants of Recovery Rates on Defaulted Bonds and Loans for North American Corporate Issuers. <b>2005</b> , 14, 29-44	37
996	The Generalized Treynor Ratio. <b>2005</b> , 9, 415-435	24
995	Short-Term Persistence in Mutual Fund Performance. <b>2005</b> , 18, 569-597	326
994	The Profitability of Merger Arbitrage: Some Australian Evidence. <b>2005</b> , 30, 111-126	9
993	The Market Reaction Around Ex-Dates of Stock Splits Before and After Decimalization. <b>2005</b> , 08, 201-216	6
992	Corporate Governance and Accounting Scandals. <b>2005</b> , 48, 371-406	648
991	Does Risk Seeking Drive Stock Prices? A Stochastic Dominance Analysis of Aggregate Investor Preferences and Beliefs. <b>2005</b> , 18, 925-953	97
990	Testing for Latent Factors in Models with Autocorrelation and Heteroskedasticity of Unknowns Form. <b>2005</b> , 72, 236	1
989	Valuing information using utility functions: how much should we pay for linear factor models?. <b>2005</b> , 11, 1-16	3
988	«¿Determina el Diferencial de Información la Valoración de Activos?: Una aproximación al Mercado de Capitales Español». <b>2005</b> , 34, 977-999	1
987	GARCH model with cross-sectional volatility: GARCHX models. <b>2005</b> , 15, 203-216	23
986	REIT Returns and Pricing: The Small Cap Value Stock Factor. <b>2005</b> , 22, 267-286	37
985	Tests of the CAPM under structural changes. <b>2005</b> , 19, 523-541	5
984	Size Effect in Indian Stock Market: Some Empirical Evidence. <b>2005</b> , 9, 27-42	14
983	THE "FIRM-SPECIFIC RETURN VARIATION": A MEASURE OF PRICE INFORMATIVENESS OR INFORMATION ASYMMETRY?. <b>2005</b> , 01, 0550004	0

982	Consumption Risk and the Cross Section of Expected Returns. <b>2005</b> , 113, 185-222	280
981	Corporate Governance, Incentives, and Industry Consolidations. <b>2005</b> , 18, 241-270	26
980	What Actually Happened to the Inventories of American Companies Between 1981 and 2000?. <b>2005</b> , 51, 1015-1031	200
979	A Shrinkage Approach to Model Uncertainty and Asset Allocation. <b>2005</b> , 18, 673-705	73
978	Numerical Methods in Finance. <b>2005</b> ,	3
977	Value-Based Corporate Risk Management. <b>2005</b> , 479-494	3
976	The Timing Ability of Newly Listed NYSE Firms, 1926-1962. <b>2005</b> , 6, 44-56	2
975	On the Timing of CEO Stock Option Awards. <b>2005</b> , 51, 802-812	326
974	Does Corporate Governance Matter to Bondholders?. <b>2005</b> , 40, 693-719	367
973	Sources of Size Effect. <b>2005</b> , 1, 34-51	
972	Informational content of the cost of equity capital: empirical evidence. <b>2005</b> , 20, 928-935	5
971	Firm size and book-to-market equity as risk proxy in investment decisions. <b>2005</b> , 28, 1-24	2
970	Index Fundamentalism Revisited Redux. <b>2005</b> , 31, 112-119	8
969	Toward Better Risk Forecasts. <b>2005</b> , 31, 82-91	4
968	What Stocks Appeal to Institutional Investors?. <b>2005</b> , 14, 14-23	17
967	Equity style and performance persistence in South African unit trusts. <b>2005</b> , 34, 5-16	7
966	Information-processing demands and the multinational enterprise: a comparison of foreign and domestic earnings estimates. <b>2005</b> , 58, 285-292	51
965	Connecting Optimal Capital Investment and Equity Returns. <b>2005</b> , 34, 63-98	1

964	The Two Faces of Analyst Coverage. <b>2005</b> , 34, 99-125	46
963	Performance Attribution of US Institutional Investors. <b>2005</b> , 34, 127-152	36
962	Using Expectations to Test Asset Pricing Models. <b>2005</b> , 34, 31-64	111
961	Auditor's Reputation and Equity Offerings: The Case of Arthur Andersen. <b>2005</b> , 34, 121-135	31
960	Industry momentum and common factors. <b>2005</b> , 2, 107-124	17
959	Ordered Mean Difference Benchmarking, Utility Generators, and Capital Market Equilibrium. <b>2005</b> , 78, 441-468	6
958	On the Predictability of Stock Returns in Real Time. <b>2005</b> , 78, 469-500	36
957	Optimal Limit Order Choice. <b>2005</b> , 78, 597-620	29
956	Exit Decisions in the U.S. Mutual Fund Industry. <b>2005</b> , 78, 1365-1402	42
955	An Empirical Test of the Accounting-Based Residual Income Model and the Traditional Dividend Discount Model. <b>2005</b> , 78, 1465-1504	30
954	Out of Sight, Out of Mind: The Effects of Expenses on Mutual Fund Flows*. <b>2005</b> , 78, 2095-2120	394
953	Evaluaci3n de la Gesti3n Internacional de los Fondos de Inversi3n. <b>2005</b> , 34, 333-362	1
952	Long-run post-merger stock performance of UK acquiring firms: a stochastic dominance perspective. <b>2005</b> , 15, 679-690	17
951	The endogeneity bias in the relation between cost-of-debt capital and corporate disclosure policy. <b>2005</b> , 14, 677-724	140
950	Tests of the CAPM with structural instability and asymmetry. <b>2005</b> , 1, 321-327	
949	Hedge fund performance and persistence in bull and bear markets. <b>2005</b> , 11, 361-392	61
948	A critical investigation of the explanatory role of factor mimicking portfolios in multifactor asset pricing models. <b>2005</b> , 15, 835-847	6
947	Do Heterogeneous Beliefs Matter for Asset Pricing?. <b>2005</b> , 18, 875-924	123

946	The pricing discount for limited liquidity: evidence from SWX Swiss Exchange and the Nasdaq. <b>2005</b> , 12, 239-268	21
945	Evaluating the importance of missing risk factors using the optimal orthogonal portfolio approach. <b>2005</b> , 12, 556-575	5
944	What causes mean reversion in corporate bond index spreads? The impact of survival. <b>2005</b> , 29, 1385-1403	6
943	Comparing possible proxies of corporate bond liquidity. <b>2005</b> , 29, 1331-1358	161
942	Portfolio performance measurement using APM-free kernel models. <b>2005</b> , 29, 623-659	11
941	Firm characteristics and the impact of emerging market liberalizations. <b>2005</b> , 29, 1671-1695	37
940	International evidence on ethical mutual fund performance and investment style. <b>2005</b> , 29, 1751-1767	626
939	Is learning a dimension of risk?. <b>2005</b> , 29, 2605-2632	16
938	An examination of alternative CAPM-based models in UK stock returns. <b>2005</b> , 29, 2995-3014	34
937	Liquidity risk, leverage and long-run IPO returns. <b>2005</b> , 11, 1-35	144
936	Post-listing underperformance: Is it really bad to move trading locations?. <b>2005</b> , 12, 97-120	8
935	The impact of hedging on the market value of equity. <b>2005</b> , 11, 851-881	41
934	Estimation of expected return: CAPM vs. Fama and French. <b>2005</b> , 14, 407-427	46
933	Implications of survival and data trimming for tests of market efficiency. <b>2005</b> , 39, 129-161	79
932	The market pricing of accruals quality. <b>2005</b> , 39, 295-327	1406
931	The persistence of relative performance in stock recommendations of sell-side financial analysts. <b>2005</b> , 40, 129-152	35
930	An examination of factors influencing airline beta values. <b>2005</b> , 11, 291-296	18
929	Toward a resolution of the cost of equity conundrum in the lodging industry: a conceptual framework. <b>2005</b> , 24, 493-515	10

928	tay's as good as cay. <b>2005</b> , 2, 1-14	59
927	Long-term stock performance after open-market repurchases in Korea. <b>2005</b> , 16, 191-209	14
926	Turnover and return in global stock markets. <b>2005</b> , 6, 45-67	38
925	The success of stock selection strategies in emerging markets: Is it risk or behavioral bias?. <b>2005</b> , 6, 238-262	30
924	Dispersion of opinion and stock returns. <b>2005</b> , 8, 324-349	39
923	The performance of value and growth portfolios in East Asia before the Asian financial crisis. <b>2005</b> , 13, 185-199	24
922	Are Taiwanese individual investors reluctant to realize their losses?. <b>2005</b> , 13, 201-223	37
921	Dividend change context and signaling efficiency in Japan. <b>2005</b> , 13, 504-522	24
920	Long-horizon abnormal performance following rights issues and placings: Additional evidence from the U.K. market. <b>2005</b> , 14, 25-45	19
919	Le comportement des investisseurs individuels. <b>2005</b> , 31, 145-168	5
918	Investor Sentiment and Asset Valuation. <b>2005</b> , 78, 405-440	524
917	Evaluation of performance and conditional information: the case of Spanish mutual funds. <b>2006</b> , 16, 803-817	6
916	Investor Overconfidence and Trading Volume. <b>2006</b> , 19, 1531-1565	448
915	Asset Pricing Models and Financial Market Anomalies. <b>2006</b> , 19, 1001-1040	283
914	A Returns-Based Representation of Earnings Quality. <b>2006</b> , 81, 749-780	108
913	Conditional performance evaluation. 384-392	1
912	¿C�mo afectan cambios en el consenso y la dispersi�n en la valoraci�n de activos?. <b>2006</b> , 35, 251-274	1
911	Measuring the liquidity impact on EMU government bond prices. <b>2006</b> , 12, 153-169	19

910	Penny Stock IPOs. <b>2006</b> , 35, 5-29	53
909	Concentrated Announcements on Clustered Data: An Event Study on Biotechnology Stocks. <b>2006</b> , 35, 129-157	10
908	Do Investors Capture the Value Premium?. <b>2006</b> , 35, 5-19	25
907	The Dynamic Relation Between Returns and Idiosyncratic Volatility. <b>2006</b> , 35, 43-65	46
906	The Determinants and Implications of Mutual Fund Cash Holdings: Theory and Evidence. <b>2006</b> , 35, 67-91	40
905	Corporate Social Performance and Stock Returns: UK Evidence from Disaggregate Measures. <b>2006</b> , 35, 97-116	514
904	Does Dividend Policy Relate to Cross-Sectional Variation in Information Asymmetry? Evidence from Returns to Insider Trades. <b>2006</b> , 35, 71-94	30
903	Morningstar ratings and future performance. <b>2006</b> , 46, 605-628	19
902	The Sarbanes-Oxley Act of 2002 and Capital-Market Behavior: Early Evidence*. <b>2006</b> , 23, 629-654	157
901	Sharpe and Treynor Ratios on Treasury Bonds*. <b>2006</b> , 79, 149-180	24
900	An Exact Bayes Test of Asset Pricing Models with Application to International Markets*. <b>2006</b> , 79, 293-324	8
899	Temporal Resolution of Uncertainty and Corporate Debt Yields: An Empirical Investigation*. <b>2006</b> , 79, 731-770	3
898	Hybrid Mutual Funds and Market Timing Performance*. <b>2006</b> , 79, 771-797	50
897	Asset Pricing When Returns Are Nonnormal: Fama-French Factors versus Higher-Order Systematic Components*. <b>2006</b> , 79, 923-940	75
896	A New Variance Bound on the Stochastic Discount Factor*. <b>2006</b> , 79, 941-961	13
895	Is Time-Series-Based Predictability Evident in Real Time?*. <b>2006</b> , 79, 1263-1292	30
894	Does Stock Return Predictability Imply Improved Asset Allocation and Performance? Evidence from the U.S. Stock Market (1954-2002)*. <b>2006</b> , 79, 2423-2468	18
893	Idiosyncratic Volatility and Product Market Competition*. <b>2006</b> , 79, 3125-3152	212

892	Multifactor Efficiency and Bayesian Inference*. <b>2006</b> , 79, 2951-2998	9
891	Does Cross-Listing Signal Quality?. <b>2006</b> , 2, 170-189	7
890	Investing in Foreign Currency is like Betting on Your Intertemporal Marginal Rate of Substitution. <b>2006</b> , 4, 644-655	13
889	Factor Multivariate Stochastic Volatility via Wishart Processes. <b>2006</b> , 25, 311-334	28
888	Modeling and Estimating a Higher Systematic Co-Moment Asset Pricing Model in the Brazilian Stock Market. <b>2006</b> , 6, 85-101	4
887	What do we know about the real exchange rate? A classical cost of production story. <b>2006</b> , 18, 469-496	1
886	Downside Risk. <b>2006</b> , 19, 1191-1239	590
885	Idiosyncratic Volatility, Stock Market Volatility, and Expected Stock Returns. <b>2006</b> , 24, 43-56	70
884	Divergence of opinion and equity returns under different states of earnings expectations. <b>2006</b> , 9, 310-331	8
883	The value, size, and momentum spread during distressed economic periods. <b>2006</b> , 3, 244-252	14
882	Volatility co-movements between emerging sovereign bonds: Is there segmentation between geographical areas?. <b>2006</b> , 16, 245-263	11
881	Financial Constraints Risk. <b>2006</b> , 19, 531-559	1092
880	The history and performance of concept stocks. <b>2006</b> , 30, 2433-2469	7
879	Downside risk and asset pricing. <b>2006</b> , 30, 823-849	52
878	Investor monitoring and differences in mutual fund performance. <b>2006</b> , 30, 2787-2808	81
877	Recapitalization of one class of common stock into dual-class: Growth and long-run stock returns. <b>2006</b> , 12, 342-366	59
876	Are the dynamic linkages between the macroeconomy and asset prices time-varying?. <b>2006</b> , 58, 480-518	17
875	Economic forces and the stock market revisited. <b>2006</b> , 13, 129-144	66



874	Manager education and mutual fund performance. <b>2006</b> , 13, 145-182	113
873	Timing and selectivity of mutual fund managers: An empirical test of the behavioral decision-making theory. <b>2006</b> , 13, 249-273	10
872	Measuring the economic importance of exchange rate exposure. <b>2006</b> , 13, 550-576	80
871	Note from the Editor, Wayne E. Ferson on Shanken, Jay and Mark I. Weinstein, Economic Forces and the Stock Market Revisited, Journal of Empirical Finance 13, Issue 2, 2006, 129-144. <b>2006</b> , 13, 389-391	1
870	Asset price based estimates of sterling exchange rate risk premia. <b>2006</b> , 25, 71-92	10
869	Specification tests of international asset pricing models. <b>2006</b> , 25, 275-307	48
868	What drives credit risk in emerging markets? The roles of country fundamentals and market co-movements. <b>2006</b> , 25, 476-502	63
867	Performance evaluation with portfolio holdings information. <b>2006</b> , 17, 207-230	25
866	An unobserved component model of asset pricing across financial markets. <b>2006</b> , 15, 86-107	5
865	Asymmetric risk premium in value and growth stocks. <b>2006</b> , 15, 237-246	8
864	The volatility effect of futures trading: Evidence from LSE traded stocks listed as individual equity futures contracts on LIFFE. <b>2006</b> , 15, 1-20	13
863	Performance aspects of Greek bond mutual funds. <b>2006</b> , 15, 189-202	7
862	Buys, holds, and sells: The distribution of investment banks' stock ratings and the implications for the profitability of analysts' recommendations. <b>2006</b> , 41, 87-117	171
861	Re-examining the effects of regulation fair disclosure using foreign listed firms to control for concurrent shocks. <b>2006</b> , 41, 271-292	97
860	The relation between corporate financing activities, analysts' forecasts and stock returns. <b>2006</b> , 42, 53-85	265
859	Why is the accrual anomaly not arbitrated away? The role of idiosyncratic risk and transaction costs. <b>2006</b> , 42, 3-33	232
858	Consumer Confidence and Asset Prices: Some Empirical Evidence. <b>2006</b> , 19, 1499-1529	506
857	The long-run stock performance of preferred stock issuers. <b>2006</b> , 15, 237-250	4

856	Ethical investing in Australia: Is there a financial penalty?. <b>2006</b> , 14, 33-48	158
855	An analysis of the share price and accounting performance of rights offerings in China. <b>2006</b> , 14, 49-72	18
854	Idiosyncratic volatility, fundamentals, and institutional herding: Evidence from the Japanese stock market. <b>2006</b> , 14, 135-154	38
853	Conservatism, Growth, and Return on Investment. <b>2006</b> ,	2
852	The Role of Venture Capitalists in the Acquisition of Private Companies. <b>2006</b> ,	8
851	Fund Managers Who Take Big Bets: Skilled or Overconfident. <b>2006</b> ,	5
850	Do Mutual Funds Perform When it Matters Most to Investors? US Mutual Fund Performance and Risk in Recessions and Expansions. <b>2006</b> ,	16
849	Robustness of the Headquarters City Effect in Stock Returns. <b>2006</b> ,	
848	Conditional Coskewness and Asset Pricing. <b>2006</b> ,	1
847	The Relationship between Fama-French Three Risk Factors, Industry Portfolio Returns, and Industrial Production. <b>2006</b> ,	1
846	The Information Content of Idiosyncratic Volatility. <b>2006</b> ,	2
845	Equity Returns at the Turn of the Month. <b>2006</b> ,	
844	Predictability of Interest Rates and Interest-Rate Portfolios. <b>2006</b> ,	0
843	Industrial Sector and Financial Distress. <b>2006</b> ,	1
842	Prior Performance and Risk-Taking of Mutual Fund Managers: A Dynamic Bayesian Network Approach. <b>2006</b> ,	1
841	Is Silence Golden? An Empirical Analysis of Firms that Stop Giving Quarterly Earnings Guidance. <b>2006</b> ,	11
840	Market Timing with Aggregate and Idiosyncratic Stock Volatilities. <b>2006</b> ,	
839	Financial Distress and Idiosyncratic Volatility: An Empirical Investigation. <b>2006</b> ,	1

838	Off-Balance-Sheet Activities, Earnings Persistence and Stock Prices: Evidence from Operating Leases. <b>2006,</b>	23
837	Does the Market Incorporate Previous IPO Withdrawals When Pricing Second-Time IPOs?. <b>2006,</b>	
836	Earnings Management and Firm Performance Following Open-Market Repurchases. <b>2006,</b>	1
835	Time-Variation in the Value Premium and the CAPM: Evidence from European Markets. <b>2006,</b>	
834	The Effects of Accounting Standardization in the European Union on the Capital Market: First Evidence from the Bank Industry. <b>2006,</b>	1
833	Momentum Profits, Factor Pricing, and Macroeconomic Risk. <b>2006,</b>	3
832	The Expected Value Premium. <b>2006,</b>	
831	Volatility as an Asset Class: European Evidence. <b>2006,</b>	1
830	Is the Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence. <b>2006,</b>	1
829	Is the Value Spread a Useful Predictor of Returns?. <b>2006,</b>	0
828	Financially Constrained Stock Returns. <b>2006,</b>	2
827	Firm-Specific Risk and Equity Market Development. <b>2006,</b>	1
826	Size, Book/Market Ratio and Risk Factor Returns: Evidence from China A-Share Market. <b>2006,</b>	
825	The Tactical and Strategic Value of Commodity Futures. <b>2006,</b>	4
824	Controlling for Fixed Income Exposure in Portfolio Evaluation: Evidence from Hybrid Mutual Funds. <b>2006,</b>	1
823	Corporate Valuation: A Literature Review. <b>2006,</b>	
822	Do Some Business Models Perform Better than Others?. <b>2006,</b>	62
821	Why Do Investors React Negatively to Seasoned Equity Offerings?. <b>2006,</b>	4

820	Payout Policy and Cost of Capital. <b>2006,</b>	2
819	IPO Failure Risk. <b>2006,</b>	2
818	Euler Equation Errors. <b>2006,</b>	
817	Wealth Shock and Stock Market Phenomena. <b>2006,</b>	
816	Optimal Value and Growth Tilts in Long-Horizon Portfolios. <b>2006,</b>	
815	Corporate Governance, Capital Structure Choice and Equity Prices. <b>2006,</b>	6
814	Valuation Effects of Institutional Ownership: the Case of Corporate Takeovers. <b>2006,</b>	
813	Is Foreign Exchange Volatility Risk Priced?. <b>2006,</b>	
812	Reversal and Continuation in Stock Returns: The Portuguese Evidence. <b>2006,</b>	
811	Earnings management and the long-run performance of Spanish initial public offerings. <b>2006,</b> 81-112	4
810	Cross-Sectional Learning and Short-Run Persistence in Mutual Fund Performance. <b>2006,</b>	
809	Estimating and Testing Beta Pricing Models: Alternative Methods and Their Performance in Simulations. <b>2006,</b>	
808	How Hedge Funds Beat the Market. <b>2006,</b>	2
807	Do Stock Prices Underreact to Seo Announcements? Evidence from Seo Valuation. <b>2006,</b>	5
806	Down or Out: Assessing the Welfare Costs of Household Investment Mistakes. <b>2006,</b>	1
805	Firm Specific Information and the Cost of Equity Capital. <b>2006,</b>	0
804	Option Strategies: Good Deals and Margin Calls. <b>2006,</b>	1
803	Momentum, Reversal, and the Trading Behaviors of Institutions. <b>2006,</b>	1

802	Why Risk and Return are Uncorrelated: A Relative Status Approach. <b>2006,</b>	3
801	Mutual Fund Performance. <b>2006,</b>	7
800	Shareholder Rights and the Cost of Equity Capital. <b>2006,</b>	4
799	The Vanishing Abnormal Returns of Momentum Strategies and 'Front-Running' Momentum Strategies. <b>2006,</b>	2
798	The Economic Value of Corporate Eco-Efficiency. <b>2006,</b>	4
797	Evaluating Conditional Asset Pricing Models for the German Stock Market. <b>2006,</b>	3
796	Does Social Responsibility Deter Shares from Higher Returns? An European Empirical Study. <b>2006,</b>	
795	CEO political connection and stock sentiment beta: Evidence from China. <b>2022,</b> 74, 101813	o
794	The cross-section of investment and profitability: Implications for asset pricing. <i>Journal of Financial Economics</i> , <b>2022,</b> 145, 706-724	6.6 o
793	Climate transition risk, profitability and stock prices. <b>2022,</b> 83, 102271	o
792	Does the truth rest with the minority? Divergent views on nonfinancial firms' financial investments from the private equity market. <b>2022,</b> 83, 102264	
791	Profitability, asset investment, and aggregate stock returns. <b>2022,</b> 143, 106597	1
790	Protection of trade secrets and value of cash holdings: Evidence from a natural experiment. <b>2022,</b> 143, 106617	
789	Firm-level political risk, liquidity management, and managerial attributes. <b>2022,</b> 83, 102285	o
788	Corporate control and shareholder activism in Germany: An empirical analysis of hedge fund strategies. <b>2022,</b> 83, 102254	
787	Kidnapped mutual funds: Irrational preference of naive investors and fund incentive distortion. <b>2022,</b> 83, 102279	
786	Ethical window dressing: SRI funds are as good as their word. <b>2022,</b> 49, 103109	o
785	Economic policy uncertainty and industry return predictability [Evidence from the UK. <b>2022,</b> 82, 433-447	

784 Order Choices: An Intraday Analysis of the Taiwan Stock Exchange. **2022**, 62, 101742

783 Political sentiment and MAX effect. **2022**, 62, 101760

782 MUTUAL FUND FLOWS AND SEASONALITIES IN STOCK RETURNS. **2022**, 106623

781 Counterparty Risk: Implications for Network Linkages and Asset Prices.

780 Optimal characteristic portfolios. 1-18

o

779 Effects of 10-K readability on institutional blockholder monitoring of risk management. 1-10

778 Effects of market liquidity on price dynamics in a heterogeneous belief model. 1-18

777 Fama-French Three-Factor Versus Daniel-Titman Characteristics Model: A Comparative Study of Asset Pricing Models from India. **2022**, 2022, 1-12

776 Investor Sentiment and Market-Wide Liquidity Pricing. 1-15

775 Climate-related risks in financial assets.

2

774 Higher moments and industry momentum returns. 1-19

o

773 Economic uncertainty and cross section of stock returns: Australian evidence. **2022**, 101808

772 Dedication. **2000**, iii-iv

771 Copyright Page. **2000**, ii-ii

770 Return Dispersion, Stock Market Liquidity and Aggregate Economic Activity.

769 FINANCIAL CONSTRAINTS: A MYTH OR REALITY? AN EMPIRICAL EVIDENCE FROM PAKISTAN STOCK EXCHANGE. **2021**, 9, 646-658

768 Mergers and Acquisitions and Brexit: A Natural Experiment.

767 Share Repurchases on Trial: Large-Sample Evidence on Market Outcomes, Executive Compensation, and Corporate Finances.

766 Risk-Adjusted Returns of Private Equity Funds: A New Approach.

765 Targeted Monetary Policy, Dual Rates and Bank Risk Taking.

764 Non-Standard Errors in Portfolio Sorts.

763 Volatility Forecasting for Low-Volatility Investing.

762 Dissecting Developed and Emerging Stock Market: Which Characteristic Matters?.

761 The Conservative Formula: Evidence from India.

760 AN EVALUATION OF MUTUAL FUND IN INDIA BASED ON DIFFERENT RISK ANALYSIS METHODS.  
**2022**, 42-44

759 The Impact of Environmental, Social, and Governance (ESG) News on Financial Performance of Firms: Evidence From Borsa İstanbul.

758 Deep reinforcement learning trading strategy based on lstm-a2c model. **2022**,

757 A Sustainable Capital Asset Pricing Model (S-CAPM): Evidence from Environmental Integration and Sin Stock Exclusion. 2

756 Homemade equity offerings via dividend reinvestment and stock purchase plans.

755 Tactical asset allocation using the Kalman filter. **2022**, 51, 202-215

754 The Effect of Corporate Social Responsibility on Stock Price Volatility Evidence from Chinese Listed Companies.

753 On Target? Sanctions and the Economic Interests of Elite Policymakers in Iran. 0

752 Those Who Learn from History Are Doomed to Repeat It. 1-16

751 The Good, the Bad, and the Social Media: Financial Implications of Social Media Reactions to Firm-Related News. **2022**, 39, 706-732

750 Factor investing: a unified view. 1-14

749 A Generalized Entropy Approach to Portfolio Selection under a Hidden Markov Model. **2022**, 15, 337

748 Testing Factor Models in the Cross-Section. **2022**, 106626

747 Is intrinsic value priced in the cross section of stock returns?. **2022**, 10,

746 Index to degree of adhesion to good practices of corporate governance and their effect on financial performance: evidence for Chilean companies. 1-18

745 Long-term reversal and value effects: the role of liquidity risk. 1-21

744 A LINKAGE BETWEEN THE FINANCIAL AND THE REAL ECONOMY. **2022**, 17,

o

743 Betting against sentiment? Seemingly unrelated anomalies and the low-risk effect.

742 Disagreement in economic forecasts and equity returns: risk or mispricing?.

o

741 Competition for Attention in the ETF Space.

1

740 Running a mutual fund: Performance and trading behavior of runner managers. **2022**,

739 Does the market reward meeting or beating analyst earnings forecasts? Empirical evidence from China.

738 Do institutional ownership and innovation influence idiosyncratic risk?. **2022**, 100770

o

737 Momentum: what do we know 30 years after Jegadeesh and Titman's seminal paper?.

o

736 Size premium or size discount? A dynamic capital mobility based interpretation.

735 Thrown under the Bus: The Signaling Role of CMO Dismissal and its Effect on Firm Value. 1-16

734 Semibeta asset pricing in the Korean stock market. **2022**, 103245

733 Delegated Monitoring, Institutional Ownership, and Corporate Misconduct Spillovers. 1-62

o

732 Sustainability Performance and the Cost of Capital. **2022**, 10, 63

3

731 Asset pricing in a multifactor setting. **2022**,



730 Risk Analysis of Pension Fund Investment Choices.

729 Machine learning to establish proxies for investor attention: evidence of improved stock-return prediction. 1

728 Dynamic allocations for currency investment strategies. 1-22

727 The Association of the Qualitative Informativeness of Market Risk Disclosures With Stock Liquidity. 0148558X2211179

726 Realised volatility and industry momentum returns. **2022**, 9, 0

725 Firm fundamentals and the cross-section of implied volatility shapes. **2022**, 100771

724 A new global algorithm for factor-risk-constrained mean-variance portfolio selection.

723 Net Impact of COVID-19 on REIT Returns. **2022**, 15, 359 1

722 Factor volatility spillover and its implications on factor premia. **2022**, 101631

721 The Effect of Innovation Similarity on Asset Prices: Evidence from PatentsBig Data. 1

720 EXPRESS: Does Disclosure of Advertising Spending Help Investors and Analysts?. 002224292211230

719 High Dimensional Nonparametric Tests For Linear Asset Pricing Models.

718 Asset Prices and Unemployment Fluctuations: A Resolution of the Unemployment Volatility Puzzle.

717 An Enhanced Factor Model for Portfolio Selection in High Dimensions.

716 Maximum Drawdown as Predictor of Mutual Fund Performance and Flows. 1-18

715 When the Presidential Candidate Comes to Town: The Impact of Donald J. Trump's Campaign Rallies on Local Firms' Environmental and Social Performance.

714 ESG Preference, Institutional Trading, and Stock Return Patterns. 1-58 2

713 Universal prediction band via semi-definite programming.

712 Industry tournament incentives and differential risk taking.

711 Electoral influences on the Brazilian B3 data correlation network.

710 When do systematic strategies decay?. 1-15

709 Does a firm's geographic feature matter for stock returns? Evidence from the Chinese A-share market. 1-22

708 Semi-Strong Factors in Asset Returns.

707 Factor Models, Machine Learning, and Asset Pricing. **2022**, 14,

0

706 Are Intermediary Constraints Priced?.

0

705 Salience theory and enhancing momentum profits. **2022**, 103274

704 Can Ensemble Machine Learning Methods Predict Stock Returns for Indian Banks Using Technical Indicators?. **2022**, 15, 350

1

703 A Quantitative Model of Dynamic Moral Hazard.

702 The impact of analyst forecast errors on fundamental indexation: the Australian evidence. **2022**, 23, 400-418

701 Do Real Estate Mutual Fund Managers Create Value?. **2022**,

700 Pro forma modeling of cryptocurrency returns, volatilities, linkages and portfolio characteristics.

699 Testing the Augmented Fama-French Six-Factor Asset Pricing Model with Momentum Factor for Borsa Istanbul. **2022**, 2022, 1-9

698 Pension Portfolio Optimization and Impact of Debt Defaults. 23, 230-236

697 Extent and evolution of the stock market disciplinary effect in the US: The case of major environmental crises. **2022**, 370, 133358

696 Climate change news sensitivity and mutual fund performance. **2022**, 83, 102331

695 Reference prices, relative values, and the timing of M&A announcements. **2022**, 76, 102259

- 694 Does betting against beta strategy work in major Asian Markets?. **2022**, 75, 101824
- 693 Dissecting green returns. **2022**, 146, 403-424 4
- 692 Evaluating asset pricing models: A revised factor model for China. **2022**, 116, 106001 o
- 691 The sum of all SCARES COVID-19 sentiment and asset return. **2022**, 86, 332-346 o
- 690 Recent evidence on the short-term and long-term performance persistence of emerging-market mutual fund returns. **2022**, 62, 101783
- 689 Hard to arbitrage, hard for analysts to forecast. **2022**, 62, 101792
- 688 Ambiguity and asset pricing: An empirical investigation for an emerging market. **2022**, 84, 102338 o
- 687 The impact of the Russia-Ukraine conflict on energy firms: A capital market perspective. **2022**, 50, 103243 6
- 686 Does mandatory CSR disclosure improve stock price informativeness? Evidence from China. **2022**, 62, 101733 o
- 685 Does social media distort price discovery? Evidence from rumor clarifications. **2022**, 62, 101749 o
- 684 CEO inside debt and mutual fund investment decisions. **2022**, 145, 106641
- 683 Index mutual fund ownership and financial reporting quality. **2022**, 62, 101755 o
- 682 Why corporate political geography matters for stock returns. **2023**, 83, 71-96
- 681 The Optimal Quantity of CBDC in a Bank-Based Economy. o
- 680 Understanding intraday momentum strategies. o
- 679 Paradigm Shift in Finance: The Transformation of the Theory from Perfect to Imperfect Capital Markets Using the Example of Company Valuation. **2022**, 15, 399 o
- 678 Climate-risk materiality and firm risk. o
- 677 Effects of supply chain quality event announcements on stock market reaction: an empirical study from China. o

- 676 Predicting Stock Market Volatility from Candlestick Charts: A Multiple Attention Mechanism Graph Neural Network Approach. **2022**, 2022, 1-16 ○
- 675 Liquidity shock and stock returns in the Japanese equity market. **2022**, 75, 101849 ○
- 674 Retail investor attention and information asymmetry: Evidence from China. **2022**, 75, 101847 ○
- 673 Tail risks, firm characteristics, and stock returns. **2022**, 75, 101854 ○
- 672 Minority shareholder activism and corporate social responsibility. **2022**, 116, 106045 1
- 671 Momentum and the Cross-section of Stock Volatility. **2022**, 144, 104524 ○
- 670 Stock investment strategy combining earnings power index and machine learning. **2022**, 47, 100576 1
- 669 Trade momentum for alpha. **2022**, 50, 103300 ○
- 668 Is tail risk priced in the cross-section of Chinese mutual fund returns?. **2022**, 50, 103298 ○
- 667 The impacts of dual carbon goals on asset prices in China. **2022**, 83, 101546 ○
- 666 The world of anomalies: Smaller than we think?. **2022**, 129, 102741 ○
- 665 Market reactions to proxy advisory companies' recommendations in Japan. **2022**, 50, 103331 ○
- 664 Market efficiency of Asian stock markets during the financial crisis and non-financial crisis periods. **2023**, 83, 312-329 ○
- 663 Effect of ESG performance on the cost of equity capital: Evidence from China. **2023**, 83, 348-364 ○
- 662 Estimation of Growth in Fund Models. ○
- 661 China's Financial System and Economy: A Review. ○
- 660 Performance Persistence. An Examination of US Closed-End Funds. ○
- 659 Performance Persistence of US Closed-End Funds.. ○

- 658 Empirical Asset Pricing with Individual Assets on the JSE: Betas versus Characteristics. o
- 657 When Do Retail Investors Provide Liquidity?. o
- 656 Time-Series and Cross-Sectional Tests of Asset Pricing Models. **2022**, 1467-1483 o
- 655 Construction of a News Classification System Related to Information Security Incidents. **2022**, 125-133 o
- 654 Asynchronous Trading Revisited: Bias in Beta and Implications for Empirical Asset Pricing. o
- 653 Essays in Financial Economics. o
- 652 Thematic Investing in Mutual Funds. o
- 651 Financial Crisis, Capital Requirement, and Stress Tests: Evidence from the Extreme Value and Stable Paretian Estimates. **2022**, 1983-2017 o
- 650 Earnings management motives, idiosyncratic risk and corporate social responsibility in an emerging market. **2022**, 11, 121-147 o
- 649 Evaluating Fund Performance Within the Stochastic Discount Factor Framework. **2022**, 667-680 o
- 648 The Momentum Trading Strategy. **2022**, 1109-1121 o
- 647 Determinants and Real Effects of Joint Hedging: An Empirical Analysis of The Us Petroleum Industry. o
- 646 DETERMINANTS OF HEDGE ACCOUNTING AND IMPACT OF HEDGE ACCOUNTING ON EARNINGS VOLATILITY. o
- 645 China's Financial System and Economy: A Review. o
- 644 Integrating Impact into Value. **2022**, 171-191 o
- 643 Impact Of Cash Flow on Firm&rsquo;s Operational Efficiency in Vietnam: Mediation Role of State Ownership. **2022**, 7, 30-47 o
- 642 Performance Persistence. Research Analysis of US Closed-End Funds.. o
- 641 The Role of Anchoring on Investors' Gambling Preference: Evidence from China. o

- 640 Introduction. **2022**, 1-16 o
- 639 Cash Flow Duration and M&A Activity. o
- 638 Empirical Capital Market Research in Germany. **2022**, 271-306 o
- 637 Understanding The Carbon Price(s) of Risk. o
- 636 Accrual Accounting and Risk: Abnormal Sales Growth, Accruals Quality, and Returns. **2022**, 2501-2537 o
- 635 Cost Management and Strings of Increasing Earnings. **2022**, 10, 243-282 o
- 634 Illiquidity premiums in international corporate bond markets. o
- 633 Credit Factor Investing with Machine Learning Techniques. o
- 632 Forbes Magazine's America's Best Banks: Are They Best for Investors?. o
- 631 Quantifying Dark Matter in Finance: Time-Varying Disaster Risk and Asset Prices. o
- 630 Production Complementarity and Momentum Spillover Across Industries. o
- 629 The Information Content of Aggregate Mutual Fund Alpha. o
- 628 Investment performance attribution of the U.S. small-size value mutual funds using Fama-French five-factor model. **2022**, 17-23 o
- 627 Uncertainty of Put-Call Parity Violation and Option Returns. o
- 626 Active Fund Management when ESG Matters: An Equilibrium Perspective. o
- 625 Firm Characteristics, Return Predictability, and Long-Run Abnormal Returns in Global Stock Markets. o
- 624 Asset Pricing in Digital Assets. **2022**, 125-143 o
- 623 Measuring the Performance of Government Bond Portfolios With Investable Level, Slope, and Curvature Factors. o

- 622 Shrinking the Term Structure. ○
- 621 Optimal Impact Portfolios with General Dependence and Marginals. ○
- 620 Sustainable Bonds. ○
- 619 Asset Pricing Models. **2022**, 613-627 ○
- 618 Short Selling Activity and Effects on Financial Markets and Corporate Decisions. **2022**, 2313-2340 ○
- 617 Craving for Money. ○
- 616 Deep Portfolio Optimization Modeling based on Conv-Transformers with Graph Attention Mechanism. **2022**, ○
- 615 Stock Selection via Expand-excite Conv Attention Autoencoder and Layer Sparse Attention Transformer: A Classification Approach Inspire Time Series Sequence Recognition. **2022**, ○
- 614 A Hierarchical Reinforcement Learning Framework for Stock Selection and Portfolio. **2022**, ○
- 613 Enhancing stock market anomalies with machine learning. ○
- 612 Profitability and low-risk anomalies reexamined. **2022**, 100776 ○
- 611 Do risk exposures explain accounting anomalies? A new testing method. ○
- 610 The impact of volatility scaling on factor portfolio performance and factor timing. **2022**, 23, 522-533 ○
- 609 ESG Fund Labels Matter: Portfolio Holdings, Flows, and Performance. **2022**, 51, 447-470 ○
- 608 On the Correlation between Market Risk Premiums and SDGs. **2022**, 12, 35-50 ○
- 607 International evidence on the association of leverage with stock returns and the value premium. ○
- 606 Why do bank-affiliated mutual funds perform better in China?. ○
- 605 The Impacts of The Systematic, Idiosyncratic Risks and Market Sentiment on China A-Shares Performances. **2022**, 16, 147-162 ○

- 604 The Impacts of The Systematic, Idiosyncratic Risks and Market Sentiment on China A-Shares Performances. **2022**, 16, 147-162 o
- 603 Love thy neighbour: Evidence from capital structure decisions. o
- 602 Do investors infer future cash flow volatility based on liquidity?. o
- 601 U.S. cannabis laws projected to cost generic and brand pharmaceutical firms billions. **2022**, 17, e0272492 o
- 600 Asset Pricing and Machine Learning: A critical review. o
- 599 How fears index and liquidity affect returns of ivol puzzle before and during the Covid-19 pandemic. **2022**, 10, o
- 598 Dividends on Unearned Shares and Corporate Payout Policy: An Analysis of Dividend Equivalent Rights. o
- 597 Funding marketing resources and capabilities during a recession: an empirical examination of top corporate advertisers. **2022**, 56, 2138-2171 o
- 596 Firm-specific news and idiosyncratic volatility anomalies: Evidence from the Chinese stock market. **2022**, 10, o
- 595 An Extended Fama-French Multi-Factor Model in Direct Real Estate Investing. **2022**, 15, 390 1
- 594 Enhancing the profitability of lottery strategies. **2022**, o
- 593 Do Designated Sales Agents in ATM Offerings Exploit Post-Earnings-Announcement Drift? Evidence from Real Estate Investment Trusts. 1-22 o
- 592 Decoding momentum returns: an integrated bibliometric and content analysis approach. o
- 591 Better ways to test for herding. o
- 590 Shadow banking and the cross-section of stock returns. **2022**, 101645 o
- 589 Firm complexity and post-earnings announcement drift. o
- 588 When Investors Can Talk to Firms, Is It a Meaningful Conversation? Evidence from Investor Postings on Interactive Platforms. 1-25 o
- 587 Brazilian stock market performance and investor sentiment on Twitter. o



- 586 Real earnings management and idiosyncratic return volatility. o
- 585 On the importance of fiscal space: Evidence from short sellers during the COVID-19 pandemic. **2022**, 106652 o
- 584 Luck and skill in the performance of global equity funds in Central and Eastern Europe. o
- 583 Time-varying minimum variance portfolio. **2022**, o
- 582 Economies of Scale in the Real Estate Mutual Fund Industry. o
- 581 Volatility Spillovers between Stock Market and Hedge Funds: Evidence from Asia Pacific Region. **2022**, 15, 409 o
- 580 Climate change shocks and socially responsible investments. o
- 579 Social Interaction in the Family: Evidence from Investors' Security Holdings. o
- 578 Value premium and macroeconomic variables. o
- 577 Technical indicators and cross-sectional expected returns. **2022**, 100781 o
- 576 Consistent Bayesian Information Criterion Based on a Mixture Prior for Possibly High-Dimensional Multivariate Linear Regression Models. o
- 575 Does Privacy Breach Affect Firm Performance? An Analysis Incorporating Event-Induced Changes and Event Clustering. **2022**, 103707 o
- 574 The technical and economical feasibility study of offshore wind farms in Turkey. o
- 573 Real Returns from Unreal World? Market reaction to Metaverse Disclosures. **2022**, 101778 1
- 572 Return and volatility spillovers between sustainability indexes: evidences from global, regional and domestic indexes. 1-26 o
- 571 Machine learning techniques for cross-sectional equity returns' prediction. o
- 570 Downside risk matters once the lottery effect is controlled: explaining risk-return relationship in the Indian equity market. o
- 569 Profitability anomaly and aggregate volatility risk. **2022**, 100782 o

568	Safe Asset Carry Trade.	0
567	Digesting Three-factor Model.	0
566	The Long-Term Impact of Trade Protection.	0
565	Supervised portfolios. 1-21	0
564	Fifty shades of CEO duality: CEO personal risk preference, duality and corporate risk-taking.	0
563	Machine invasion: Automation in information acquisition and the cross-section of stock returns. <b>2022</b> , 100788	0
562	Testing Stability in Functional Event Observations with an Application to IPO Performance. 1-12	0
561	Market efficiency and global issues: A case of Indonesia. <b>2022</b> , 19, 1-13	1
560	Identifying proxies for risk-free assets: Evidence from the zero-beta Capital Asset Pricing Model. <b>2022</b> , 101775	1
559	Technical trading rule profitability in currencies, It's all about momentum. <b>2022</b> , 101779	0
558	Idiosyncratic Risk Puzzle and its Pricing: Do Firm Characteristics Matter? Evidence of BRICS Countries. <b>2022</b> ,	0
557	Global expansion with takeovers and value creation with integration in China: a case study of Alibaba and Lazada. 1-20	1
556	Transparency in the digitalization choices and the cost of equity capital.	1
555	Macro disagreement and international stock markets. <b>2022</b> , 81, 101659	0
554	Trading time seasonality in commodity futures: An opportunity for arbitrage in the natural gas and crude oil markets?. <b>2022</b> , 115, 106324	0
553	Monitoring institutional ownership and corporate innovation. <b>2022</b> , 69, 144-165	0
552	How do climate risk and clean energy spillovers, and uncertainty affect U.S. stock markets?. <b>2022</b> , 185, 122083	1
551	Calendar anomalies in commodity markets for natural resources: Evidence from India. <b>2022</b> , 79, 103019	0

550	Daily Short Selling Around Reverse Stock Splits.	0
549	Investor Sentiment and Mutual Fund Stock Picking.	0
548	Low Market-Beta or Low CAPM-Beta Anomaly? A Stricter Explanation Standard and a New Variant.	0
547	Performance Persistence. An Analysis of US Open-End Funds Industry.	0
546	Environmental, Social Responsibility, and Corporate Governance (ESG) Factors of Corporations. <b>2022</b> , 141-166	0
545	A New Perspective on the Corporate Bond Liquidity Factor.	0
544	Sponsorship and the Resource-Based View of the Firm: Effects on the Acquisition of Resources, Demand, the Recruitment of Human Capital, and Organizational Performance. <b>2022</b> , 1-15	0
543	Portfolio Establishment for Asset Allocation based on the Empirical Study. 26, 956-972	0
542	Equity Incentive and Idiosyncratic Volatility Using Dual Fixed-effect Method: Evidence from China. 26, 851-857	0
541	Determinants of time-varying equity risk premia in an emerging market.	0
540	Application of Fama-French five factor model in US clothing industry during COVID-19. 26, 1007-1013	0
539	Impact of Covid-19 on U.S. Fun Industry based on Fama and French Five-Factor Model. 26, 948-955	0
538	Research on the investment strategy of new energy vehicle industry based on multi-factor stock selection. 26, 937-947	0
537	A six-factor asset pricing model of 'China's stock market from the perspective of institutional investors' dominance.	0
536	Asset pricing in the Brazilian financial market: five-factor GAMLSS modeling.	0
535	Peer influence and the value of cash holdings. <b>2022</b> ,	1
534	Performance of Equity Fund Investment Strategies in Poland. <b>2022</b> , 14, 13078	0
533	Risk factors in stock returns of U.S. oil and gas companies: evidence from quantile regression analysis.	0

- 532 Do performance measures matter for stock mutual funds? An international analysis. o
- 531 Stock market reaction to mandatory ESG disclosure. **2022**, 103402 o
- 530 The effect of customer concentration on stock sentiment risk. o
- 529 Oil price effect on asset pricing of renewable energy firms in India: a panel quantile regression approach. o
- 528 Cross-asset time-series momentum: Crude oil volatility and global stock markets. **2022**, 106704 o
- 527 Man versus Machine Learning: The Term Structure of Earnings Expectations and Conditional Biases. o
- 526 Are family owners and managers good stewards in global crises? Evidence from stock market reactions to Covid-19. **2022**, 100534 o
- 525 DeeBERT-S3WD: Three-Way Multigranularity Decision for Interactive Information Sentiment Analysis Research. **2022**, 2022, 1-15 o
- 524 A Dilemma of Self-interest vs. Ethical Responsibilities in Political Insider Trading. o
- 523 Momentum strategies and market state in Moroccan industries. **2022**, 9, o
- 522 The gift that keeps on giving: stock returns around CEO stock gifts to family members. o
- 521 The oil price plummeted in 2014-2015: Is there an effect on Chinese firms' labour investment?. o
- 520 Are mutual fund managers good gamblers?. **2022**, 100787 o
- 519 Machine Learning and the Stock Market. 1-66 o
- 518 Short-term volatility timing: a cross-country study. o
- 517 Option-Implied Skewness and the Value of Financial Intermediaries. o
- 516 Floating Rate Notes in High Rate Environment and the Stock Market Response. **2022**, 11, 72-81 o
- 515 Model comparison in German stock returns. o

514	The trend premium around the world: Evidence from the stock market.	o
513	Weak-Form Market Efficiency and Corruption: A Cross-Country Comparative Analysis.	o
512	The reduced-rank beta in linear stochastic discount factor models. <b>2022</b> , 102421	o
511	Responsible investments: an analysis of preference ¶the influence of local political views on the return on ESG portfolios. 1-30	o
510	Temporal Bipartite Graph Neural Networks for Bond Prediction. <b>2022</b> ,	o
509	Asymmetric Autoencoders for Factor-Based Covariance Matrix Estimation. <b>2022</b> ,	o
508	Enhanced Global Asset Pricing Factors. 1-61	o
507	Shrinking Factor Dimension: A Reduced-Rank Approach.	1
506	The use of stock market data to define a corporate social responsibility measure based on the Choquet integral. 1-19	o
505	Pricing Implications of Noise.	o
504	Application of Supervised Machine Learning Techniques to Forecast the COVID-19 U.S. Recession and Stock Market Crash.	o
503	Redemption in Kind and Mutual Fund Liquidity Management.	o
502	Indirect Insider Trading. 1-67	o
501	The Dynamics of Disagreement.	o
500	Brand equity and stock performance in time of crisis: evidence from the COVID-19 pandemic.	o
499	What do mutual fund managers¶private portfolios tell us about their skills?. <b>2022</b> , 100999	o
498	Economic Performance and Stock Market Integration in BRICS and G7 Countries: An Application with Quantile Panel Data and Random Coefficients Modeling. <b>2022</b> , 10, 4013	o
497	Life is Too Short? Bereaved Managers and Investment Decisions.	o

496	Factor-Based Investing in Market Cycles: Fama-French Five-Factor Model of Market Interest Rate and Market Sentiment. <b>2022</b> , 15, 460	0
495	The MAX puzzle in a frontier market before and during the Covid-19 pandemic. 1-15	1
494	Is it really paid for sustainable development? The economic significance of firms' green practice.	0
493	How Stock Market Reacts to Environmental Disasters and Judicial Decisions: A Case Study of Mariana dam collapse in Brazil. <b>2022</b> , 106105	0
492	Economic Uncertainty: Mispricing and Ambiguity Premium.	0
491	The Pricing of Skewness Over Different Return Horizons. <b>2022</b> , 106713	0
490	Product market competition and the value of corporate cash: An agency theory explanation. <b>2022</b> , 84, 102422	0
489	The S&P 500 index inclusion effect: Evidence from the options market.	0
488	The effect of climate disclosure on stock market performance: Evidence from Norway.	0
487	Political risk, hedge fund strategies, and returns: Evidence from G7 countries. <b>2022</b> , 81, 101678	0
486	Analysts' Underreaction and Momentum Strategies. <b>2022</b> , 104560	0
485	Sustainable mutual fund performance and flow in the recent years through the COVID-19 pandemic. <b>2022</b> , 84, 102387	0
484	Retail vs institutional investor attention in the cryptocurrency market. <b>2022</b> , 81, 101674	1
483	Corporate misconduct, media coverage, and stock returns. <b>2022</b> , 84, 102381	0
482	Management friendship and insider opportunism. <b>2022</b> , 84, 102415	0
481	China's illiquidity premium: Due to risk-taking or mispricing?. <b>2022</b> , 76, 101861	0
480	Heterogeneity of dividend smoothing: A strategic response to peer competition in China. <b>2022</b> , 76, 101874	0
479	The quality of innovation Booms during Busts. <b>2023</b> , 52, 104657	1

- 478 Two faces of the size effect. **2023**, 146, 106708 o
- 477 Do investors and managers of active ETFs react to social media activities?. **2023**, 51, 103454 o
- 476 European Sovereign Bond Spreads: Monetary Unification, Market Conditions and Financial Integration. o
- 475 Idiosyncratic Risk and Long-Run Stock Performance Following Seasoned Equity Offerings. o
- 474 Long-Range Dependence and Asset Pricing. o
- 473 Risk Information and Management. **2022**, 137-179 o
- 472 The Effect of ESG News on the Chinese Stock Market. **2022**, 30, 1-21 1
- 471 Anomalies and Their Short-Sale Costs. o
- 470 Historical Portfolio Optimization: Domestic REITs. **2022**, 49-72 o
- 469 Risk-weighted cryptocurrency indices. **2023**, 51, 103438 o
- 468 Stratified incomplete local simplex tests for curvature of nonparametric multiple regression. **2023**, 29, o
- 467 The Role of Social Media in the Corporate Bond Market: Evidence from Twitter. o
- 466 The relevance of banks to the European stock market. 1-28 o
- 465 Industrial accidents: The mediating effect of corporate social responsibility and environmental policy measures. o
- 464 INVESTMENT BASED ON SIZE, VALUE, MOMENTUM AND INCOME MEASURES: A STUDY IN THE TAIWAN STOCK MARKET. o
- 463 The moment restrictions for the durable consumption model with recursive utility revisited. **2022**, 103453 o
- 462 Nonlinear Effects of Temperature on Returns and Investor OptimismPessimism from Winner and Loser Stocks. o
- 461 Market volatility, market skewness, and the cross-section of expected returns in Chinese equity markets. 1-17 o

- 460 Precautionary versus Signalling Motive of Share Repurchases: Evidence from Policy Uncertainty and the COVID-19 Crisis. ○
- 459 Information Shocks and the Cross Section of Expected Returns. **2022**, ○
- 458 A Pairs Trading Strategy based on Mixed Copulas. **2022**, ○
- 457 Arbitrage opportunities and event impacts on Spanish rights issues. 1-21 ○
- 456 Performance evaluation models applied to the Brazilian mutual funds market. ○
- 455 Independent and major equity market and commodity return sources around the time of hydraulic fracking and horizontal drilling revolution: a differences-in-decompositions approach. 1-19 ○
- 454 The Wisdom of Crowds and the Market's Response to Earnings News: Evidence Using the Geographic Dispersion of Investors. **2022**, 101567 ○
- 453 CEO duality and firm performance during the 2020 coronavirus outbreak. **2022**, e00278 ○
- 452 Asset pricing with two types of heterogeneous consumption volatilities in mind: Evidence from China. **2022**, 101890 ○
- 451 Institutions and the book-to-market effect: The role of investment horizon. **2022**, ○
- 450 The impact of network connectivity on factor exposures, asset pricing, and portfolio diversification. **2022**, ○
- 449 Six-factor asset pricing and portfolio investment via deep learning: Evidence from Chinese stock market. **2022**, 101886 ○
- 448 The Different Dividend Signaling Effect under Tax Deduction around Ex-Right Day: Evidence from Taiwan Stock Exchange. **2022**, 15, 509 ○
- 447 The Moderating Role of Board Gender Diversity on the Relationship between Firm Opacity and Stock Returns. **2022**, 101145 ○
- 446 The Effect of Mobile Payments on Retailer Firm Value: The Moderating Role of Promotions, Customer Segment, and Rollout Strategy. 109499682211348 ○
- 445 The Value of the PCAOB's International Audit Oversight on U.S. listed Foreign Companies: Evidence from an Initial Enforcement Breakdown. **2022**, 100349 ○
- 444 Corporate Governance and Risk Management: A Bibliometric Mapping for Future Research Agenda. 097468622211263 ○
- 443 Lead Independent Director and Earnings Management. ○



442	Pricing Currency Risks.	o
441	Portrait of equity risk premium in Indonesia capital market period 1990 to 2022. <b>2022</b> , 11, 152-159	o
440	When does the Japan Empowering Women Index outperform its parent and the ESG Select Leaders Indexes?. <b>2022</b> , 102428	o
439	A Time-Varying Network for Cryptocurrencies. 1-39	o
438	Enhanced Momentum Strategies. <b>2022</b> , 106712	o
437	Distributional properties of the book to market ratio and their implications for empirical analysis. 1-24	o
436	FinHGNN: A conditional heterogeneous graph learning to address relational attributes for stock predictions. <b>2022</b> , 618, 317-335	o
435	Ph.D. Dissertation - Empirical Derivation of the Optimal Informed Investors' Portfolio and Test of the Conditional CAPM.	o
434	Can Illiquidity Be Priced in an Active Secondary Market? Theory and Evidence.	o
433	Testing and signal identification for two-sample high-dimensional covariances via multi-level thresholding. <b>2022</b> ,	o
432	The change in stock-selection risk and stock market returns forecasting. <b>2022</b> , 102457	o
431	Impact of liquidity spillovers among industrial sectors on stock markets during crisis periods: Evidence from the S&P 500 index. <b>2022</b> , 17, e0277261	o
430	The Agency Cost of Investing in Ethical Funds: A Style Analysis Approach. <b>2022</b> ,	o
429	Dividend policy, systematic liquidity risk, and the cost of equity capital.	o
428	Higher Co-Moments and Expected Returns: Evidence from the China and UK Stock Markets.	o
427	The impact of the COVID-19 outbreak on Japanese shipping industry: An event study approach. <b>2023</b> , 130, 130-140	o
426	Sustainability Efforts, Index Recognition, and Stock Performance. <b>2022</b> , 45-57	o
425	Expected and Realized Returns on Stocks with High- and Low-ESG Exposure. <b>2022</b> , 59-76	o

- 424 Size Effect. **2022**, 103-117 ○
- 423 Cost Management and Strings of Increasing Earnings. **2022**, 11, 243-282 ○
- 422 Does systematic tail risk matter?. **2023**, 82, 101698 ○
- 421 A novel downside beta and expected stock returns. **2023**, 85, 102455 ○
- 420 Acute illness symptoms among investment professionals and stock market dynamics: Evidence from New York City. **2023**, 70, 165-181 ○
- 419 Stability improvement for index tracking during a healthcare crisis using a dual decomposition approach. **2023**, 175, 108820 ○
- 418 The green and Brown performances of mutual fund portfolios. **2023**, 384, 135267 ○
- 417 Salience theory in price and trading volume: Evidence from China. **2023**, 70, 38-61 ○
- 416 Does expected idiosyncratic skewness of firms' profit predict the cross-section of stock returns? Evidence from China. **2023**, 64, 101839 ○
- 415 The fundamental-to-market ratio and the value premium decline. **2023**, 147, 382-405 ○
- 414 The beta anomaly in the Australian stock market and the lottery demand. **2023**, 77, 101903 ○
- 413 Dynamic asset (mis)pricing: Build-up versus resolution anomalies. **2023**, 147, 406-431 1
- 412 Automation and the displacement of labor by capital: Asset pricing theory and empirical evidence. **2023**, 147, 271-296 ○
- 411 Empirical evaluation of overspecified asset pricing models. **2023**, 147, 338-351 ○
- 410 Foreign-law premium for European high-yield corporate bonds. **2023**, 52, 103584 ○
- 409 News tone, investor sentiment, and liquidity premium. **2023**, 84, 167-181 ○
- 408 Intraday momentum in the VIX futures market. **2023**, 148, 106746 ○
- 407 Leadership in a pandemic: Do more able managers keep firms out of trouble?. **2023**, 37, 100781 ○

- 406 Do diverse and inclusive workplaces benefit investors? An Empirical Analysis on Europe and the United States. **2023**, 52, 103509 o
- 405 Local attention to employees' rights and firm value: Evidence from China. **2023**, 84, 382-394 o
- 404 Patented knowledge capital and implied equity risk premium. **2023**, 148, 106738 o
- 403 Innovative efficiency and firm value: Evidence from China. **2023**, 52, 103557 o
- 402 So Sue Me! The cross section of stock returns related to patent infringement allegations. **2023**, 148, 106740 o
- 401 Why Do Investors Buy Shares of Actively Managed Equity Mutual Funds? Considering the Correct Reference Portfolio from an Uninformed Investor's Perspective. **2023**, Pub. anticip  s, 1-43 o
- 400 European market timing. **2023**, 27, e00279 1
- 399 Air Pollution, Investor Sentiment and Excessive Returns. **2022**, 35-44 o
- 398 Value Effect. **2022**, 147-159 o
- 397 Why Naive 1/N Diversification is Not so Naive, and How to Beat it?. o
- 396 A method for choosing appropriate investment periods to make arbitrage profit and explain stock returns. **2022**, 17, 271-287 o
- 395 Fundamental Multi-factor Deep-learning Strategy For Cryptocurrency Trading. **2022**, o
- 394 Genetic Algorithm Based Quantitative Factors Construction. **2022**, o
- 393 Fundamental Quantitative Investment Theory and Technical System Based On Multi-Factor Models. **2022**, o
- 392 A General Intelligent Portfolio Theory with Strength Investing and Sector Rotation in Stock Markets. **2022**, o
- 391 Chief Financial Officer Turnover, Sarbanes-Oxley, and Market Reactions. o
- 390 The link Between Stock Exchange Sectors and Indices: Implications During the COVID-19 Pandemic. **2022**, 12, 215824402211427 o
- 389 An Analysis of the U.S. Individual Investor Sentiment Influence on Cryptocurrency Returns and Volatility. o

- 388 Boardroom racial diversity: Evidence from the Black Lives Matter protests. o
- 387 The Lasso and the Factor Zoo-Predicting Expected Returns in the Cross-Section. **2022**, 4, 969-1003 o
- 386 How does shareholder governance affect the cost of borrowing? Evidence from the passage of anti-takeover provisions. **2022**, 101569 o
- 385 Who has an edge in trading index derivatives?. o
- 384 A network analysis on fund portfolio mismatch and market volatility: evidence from China. 1-28 o
- 383 Corporate Real Estate Holding and Stock Returns: Testing Alternative Theories with International Listed Firms. o
- 382 The Puzzling Convergence of Intangible Investments. **2022**, 28, 171-182 o
- 381 A comparative study on renewable and traditional electricity: The influence of the European Union framework and the impact of COVID-19. **2022**, 17, e0277088 o
- 380 The relationship between institutional ownership and idiosyncratic volatility: evidence from the stock markets of China and the USA. o
- 379 Carbon emission trading policy and corporate green innovation: internal incentives or external influences. 2
- 378 Is Industry-Specific Value Premium Declining? Evidence from India. 097226292211302 o
- 377 Cheaper Is Not Better: On the Superior Performance of High-Fee Mutual Funds. o
- 376 Trade secrets protection and stock price crash risk. o
- 375 Portfolio Efficiency Tests with Conditioning Information Comparing GMM and GEL Estimators. **2022**, 24, 1705 o
- 374 Trading on Talent: Human Capital and Firm Performance. o
- 373 The Market for Corporate Control as a Limit to Short Arbitrage. 1-50 o
- 372 Let Me Get Back to You A Machine Learning Approach to Measuring NonAnswers. o
- 371 The change in a firm's profitability, heterogeneous investor beliefs, and stock returns. **2022**, o

- 370 Executive confidence and myopic marketing management. o
- 369 Accrual Management and Firm-Specific Risk. **2022**, 10, 111 o
- 368 Ambiguity Aversion and Beating Benchmarks: Does it Create a Pattern?. o
- 367 Does real flexibility help firms navigate the COVID-19 pandemic?. **2022**, 101148 o
- 366 Environmental disclosure and idiosyncratic risk; exploring the role of governance. o
- 365 Persistence of jump-induced tail risk and limits to arbitrage. 1-15 o
- 364 Asset pricing dynamics in sustainable equity portfolios: Evidence from the Pakistan Stock Exchange. 1-17 o
- 363 Tracking investor gambling intensity. **2022**, 102468 o
- 362 Executive Compensation, Individual-Level Tax Rates, and Insider Trading Profits\*. **2022**, 101574 o
- 361 The role of uncertainties on sustainable stocks and green bonds. o
- 360 Forecasting in the presence of in-sample and out-of-sample breaks. o
- 359 The Beta Anomaly and Mutual Fund Performance. o
- 358 Optimizaci3n robusta de portafolio empleando m3todos Bayesianos. **2022**, 81-104 o
- 357 Expected profitability, the 52-week high and the idiosyncratic volatility puzzle. 1-28 o
- 356 Comparison of Multifactor Asset Pricing Models in the South African Stock Market [2000-2016]. **2023**, 16, 4 o
- 355 Yield Forecasting by Machine Learning Algorithm: Evidence from China's A-share Market. 1-15 o
- 354 Aligning Asset Pricing Models and Neural Networks for Predicting Portfolio Returns in Frontier Markets. o
- 353 Does short-term momentum exist in China?. **2022**, 101920 o

- 352 Timing the factor zoo via deep learning: Evidence from China. o
- 351 The effect of corporate investment on market frictions: implication for the stock price delay premium. 1-8 o
- 350 ESG investment in China: Doing well by doing good. **2022**, 101907 o
- 349 Effect of high-frequency trading on mutual fund performance. o
- 348 The impact of the prospect theory value on the relationship between liquidity risk and returns. o
- 347 Real-Time Transition Risk. **2022**, 103600 o
- 346 Salience in beta anomaly. 1-25 o
- 345 DO INVESTORS' REACTIONS TO ENVIRONMENTALLY FRIENDLY NEWS ANNOUNCEMENTS DIFFER ACROSS INDUSTRIES? A COMPARATIVE ANALYSIS OF JAPAN'S FOOD AND AUTOMOTIVE INDUSTRIES. **2022**, 23, 1315-1333 o
- 344 Did ESG portfolio augment investors' wealth during Covid19? Evidence from Indian stock market. o
- 343 Risk measures-based cluster methods for finance. **2023**, 25, o
- 342 The Stock Performance of Green Bond Issuers During COVID-19 Pandemic: The Case of China. o
- 341 Do Data Breach Disclosure Laws Matter to Shareholder Risk?. **2022**, 103588 o
- 340 Evidencia de factores Smart Beta en el mercado de valores de Colombia. **2022**, 7-24 o
- 339 Do insiders trade on innovation?. **2022**, 100350 o
- 338 Desempenho e risco de fundos de investimento em ações brasileiros no contexto da pandemia de COVID-19. 21, e3282 o
- 337 Consumption Risk, Stock Returns, and Economic Cycles. o
- 336 Investor Behavior at the 52 Week High. 1-72 o
- 335 Bayesian Solutions for the Factor Zoo: We Just Ran Two Quadrillion Models. o

- 334 A Revised Comparison between Fama and French Five-Factor Model and Three-Factor Model Based on China's A-Share Market. 9, 168-180 o
- 333 Targeting Macroeconomic Exposures in Equity Portfolios: A Firm-Level Measurement Approach for Out-of-Sample Robustness. 1-21 o
- 332 Stock Price Prediction Method Based on XGboost Algorithm. **2023**, 595-603 o
- 331 Do manager characteristics matter in equity mutual fund performance? New evidence based on the double-adjusted alpha. **2022**, 101925 o
- 330 Excess Cash Holdings, Stock Returns, and Investment Organicity: Evidence from UK Investment Announcements. **2022**, 58, 603-647 o
- 329 Over-weighting risk factor augmented with mutual fund managers' social networks. **2022**, 101914 o
- 328 Validity of the Fama-French Three- and Five-Factor Models in Crisis Settings at the Example of Select Energy-Sector Companies during the COVID-19 Pandemic. **2023**, 11, 49 o
- 327 A machine learning approach for comparing the largest firm effect. **2022**, 100995 o
- 326 Contrarian Profits in Thailand Sustainability Investment-Listed versus in Stock Exchange of Thailand-Listed Companies. **2022**, 10, 229 o
- 325 Economic policy uncertainty and information intermediary: The case of short seller. **2022**, 106161 o
- 324 Uniform predictive inference for factor models with instrumental and idiosyncratic betas. **2023**, o
- 323 US structural drivers of international portfolio returns. **2023**, 64, 101872 o
- 322 Composite equity issuance and the cross-section of country and industry returns. 1-19 o
- 321 Event Studies. **2023**, 201-225 o
- 320 Understanding Sentiment Through Context. o
- 319 Country Rotation Strategies and Mutual Fund Performance. o
- 318 Anomalies and Multifactor Models. **2023**, 155-175 o
- 317 The Zero-Beta CAPM. **2023**, 85-104 o

- 316 Wartość dochodowa przedsiębiorstwa w ekspozycji na ryzyko działalności gospodarczej. o
- 315 Impact of Covid-19 on the Stock Market and Corporate Firms in India. **2023**, 17-33 o
- 314 Do environmental, social and governance practices affect portfolio returns? Evidence from the US stock market from 2002 to 2020. o
- 313 Is there the maturity premium in Taiwan?. **2023**, 101937 o
- 312 Integrating prediction in mean-variance portfolio optimization. 1-24 o
- 311 Neglected Peers in Merger Valuations. o
- 310 Unemployment beta and the cross-section of stock returns: Evidence from Australia. **2023**, 102522 o
- 309 WACC for Electric Power Transmission System Operators: The Case of Colombia. **2023**, 16, 964 o
- 308 Pricing Ability of Carhart Four-Factor and Fama-French Three-Factor Models: Empirical Evidence from Morocco. **2023**, 11, 20 o
- 307 Cross-Section of Returns, Predictors Credibility, and Method Issues. **2023**, 16, 34 o
- 306 Interest Rate Changes and the Cross-Section of Global Equity Returns. **2023**, 104596 o
- 305 Bibliography. **2023**, 515-527 o
- 304 Mediating role of profitability relating financial leverage and stock returns. o
- 303 Correlation versus co-fractality: Evidence from foreign-exchange-rate variances. **2023**, 102531 1
- 302 Multifactor Models. **2023**, 139-154 o
- 301 Franchising structure changes and shareholder value: Evidence from store buybacks and refranchising. o
- 300 Alternative CAPM Specifications. **2023**, 105-127 o
- 299 Tail risk, beta anomaly, and demand for lottery: what explains cross-sectional variations in equity returns?. o



- 298 Time series momentum: Evidence from the European equity market. **2023**, e12989 o
- 297 Got Crypto? Evidence from Markowitz, Kataoka, and Conditional Value-at-Risk Models. **2023**, 113-143 o
- 296 Size, conditional idiosyncratic risk and price momentum: an international study. o
- 295 Monetary policy uncertainty, monetary policy surprises and stock returns. **2023**, 106106 o
- 294 The impact at stake: Risk and return in publicly listed social impact firms. o
- 293 A New Measure for Idiosyncratic Risk Based on Decomposition Method. **2023**, 16, 43 o
- 292 Partner-Level internal control opinion shopping and its economic consequences: Evidence from BOX 404 in an emerging market. **2023**, 107056 o
- 291 Uncertainty in firm valuation and a cross-sectional misvaluation measure. o
- 290 The impact of standard setting on individual investors: evidence from SFAS 109. o
- 289 Strategic trading by insiders in the presence of institutional investors. **2023**, 100802 o
- 288 Directors' and Officers' liability insurance and cross section of expected stock returns: A mispricing explanation. **2023**, 101938 o
- 287 A Review of the Global Climate Finance Literature. **2023**, 15, 1255 1
- 286 Product Market Competition, Labor Mobility, and the Cross-Section of Stock Returns. o
- 285 What Triggers Corporate Site Visits, and Do Investors Care? A Comparison of Buy-Side and Sell-Side Analyst Site Visits in China. **2023**, 11, 16 o
- 284 Investor information and bank instability during the European debt crisis. **2023**, 64, 101100 o
- 283 Describing model relations: The case of the capital asset pricing model (CAPM) family in financial economics. **2023**, 97, 91-100 o
- 282 The impact of idiosyncratic risk on corporate financialisationEvidence from China. **2023**, 86, 102491 o
- 281 Asset pricing in bull and bear markets. **2023**, 83, 101734 o

280	Firms' responses to the COVID-19 pandemic. <b>2023</b> , 158, 113664	1
279	Dividend change announcements, ROE, and the cost of equity capital. <b>2023</b> , 86, 102506	0
278	A conditional higher-moment CAPM. <b>2023</b> , 86, 102524	0
277	Investor climate sentiment and financial markets. <b>2023</b> , 86, 102490	1
276	Valorisation et taux d'actualisation en IFRS: une prime de taille existe-t-elle sur le marché français?. <b>2022</b> , Tome 28, 101-141	0
275	A deep learning algorithm for stock selection based on multi-factor anomaly detection. <b>2022</b> ,	0
274	Can a dynamic correlation factor improve the pricing of industry portfolios?. <b>2022</b> , 103626	0
273	The impact of accelerating 20-F filing. <b>2022</b> , 107050	0
272	Smart money or chasing stars: Evidence from northbound trading in China.	0
271	Forecasting the equity premium with frequency-decomposed technical indicators. <b>2022</b> ,	0
270	The informativeness of the top holdings of Chinese equity mutual funds.	0
269	Innovation Output and Idiosyncratic Volatility: US Evidence. <b>2023</b> , 16, 24	0
268	Left-Tail Momentum of Korean Stock Markets. <b>2022</b> , 51, 693-728	0
267	Does political connection influence corporate financial decisions in unstable political environment?.	0
266	The Utilization Premium.	0
265	Investor trading behavior and asset prices: Evidence from quantile regression analysis.	0
264	Analyze the Impact of Bitcoin on Stock Portfolio's Risk and Return Based on Past 3 Years' Data. <b>2023</b> , 1175-1184	0
263	The long-run stock performance following announcements of sustainable supply chain management initiatives.	1

- 262 Investor Sentiment Index: A Systematic Review. **2023**, 11, 6 o
- 261 Uncertainty premia in REIT returns. o
- 260 Trade Transparency and Management Earnings Forecasts. o
- 259 The Hypothesis of Stock Market Instruments: Modern Aspects, Forms and Anomalies. **2022**, 1, 21-34 o
- 258 Supply chains and risk premia in Chinese stock market: A sorted-portfolio approach. o
- 257 A Special Case of the Zero-Beta CAPM: The ZCAPM. **2023**, 177-200 o
- 256 Is an equally weighted global investment portfolio the outperformer?. **2023**, 20, 113-126 o
- 255 Forecasting volatility in the stock market data using GARCH, EGARCH, and GJR models. **2023**, 207-220 o
- 254 Capital Structure, Cost of Capital, and Proxy Risk Factors. o
- 253 SPACs : An overview and assessment of returns. o
- 252 Underpricing of initial public offerings (IPOs) and the credibility of underwriters' pricing services. **2023**, 3, o
- 251 A one-sided refined symmetrized data aggregation approach to robust mutual fund selection. 1-26 o
- 250 Government provided rating, alleviation of financial constraints, and corporate investment. o
- 249 Taking Over the Size Effect: Asset Pricing Implications of Merger Activity. 1-63 o
- 248 Bayesian Estimation and Optimization for Learning Sequential Regularized Portfolios. **2023**, 14, 127-157 o
- 247 Reinforcement Learning for Quantitative Trading. o
- 246 Research on the Impact of Corporate Social Responsibility on Idiosyncratic Volatility and Stock Expected Return. **2023**, 13, 211-226 o
- 245 Global Equity Yields. o

- 244 Judging a book by its cover: Analysts and attention-driven price patterns in China's IPO market. **2023**, 101913 ○
- 243 Risk factors, uncertainty, and investment decision: evidence from mutual fund flows from India. ○
- 242 Does firm life cycle stage affect investor perceptions? Evidence from earnings announcement reactions. ○
- 241 Do non-audit service failures impair auditor reputation? An analysis of KPMG advisory service scandals in Germany. **2023**, 102550 ○
- 240 CEO Compensation Incentives and Playing It Safe: Evidence from FAS 123R. 1-82 ○
- 239 The role of option-based information on StockTwits, options trading volume, and stock returns. ○
- 238 Impact of the Germanwings Flight 9525 Air Crash: Financial Analysis and Relationship with the Media. **2023**, 153-164 ○
- 237 Event Studies With Intraday Data. ○
- 236 Where is the Carbon Premium? Global Performance of Green and Brown Stocks. **2023**, 100006 ○
- 235 Should the Board Have Control Over Shareholder Proposals? Evidence from China. ○
- 234 One Country, Two Calendars: Lunar January Effect in China's A-Share Stock Market. ○
- 233 The Leading Premium. ○
- 232 Economic policy uncertainty and fund flow performance sensitivity: Evidence from New Zealand. ○
- 231 Financial distress and jump tail risk: Evidence from China's listed companies. **2023**, 85, 316-336 ○
- 230 Economic policy uncertainty and incentive to smooth earnings. **2023**, 85, 93-106 ○
- 229 Quantile three-factor model with heteroskedasticity, skewness, and leptokurtosis. **2023**, 182, 107702 ○
- 228 Portfolio Analysis Based on 5 US Industries Assets. 35, 716-722 ○
- 227 Is Fama-French five factor model better than the three factor model? Empirical evidence from the US stock market. 35, 788-797 ○

- 226 Portfolio Optimization Analysis for Industries. 35, 730-736 o
- 225 Is the environmental, social and corporate governance score the missing factor in the Fama-French five-factor model?. **2023**, 26, o
- 224 Mean-variance investing with factor tilting. **2023**, 25, o
- 223 Deep Learning in Asset Pricing. o
- 222 Price contingent and price-volume contingent portfolio strategies. o
- 221 Asian Disease Problem Applied to Climate Change: A Study of the Impact of Framing Risk Preferences Driven by Socio-Economic Indicators for Climate-Change-Related Risks. **2023**, 3, 166-180 o
- 220 De facto time-varying indices-based benchmarks for mutual fund returns. o
- 219 Green bonds as a bridge to the UN sustainable development goals on environment: A climate change empirical investigation. o
- 218 Dissecting the Explanatory Power of ESG Features on Equity Returns by Sector, Capitalization, and Year with Interpretable Machine Learning. **2023**, 16, 159 o
- 217 What is the impact of a conflict delisting on firm value? An investigation of the role of conflict and firm characteristics. o
- 216 Empirical analysis on construction of mimicking factors and its effect on model adequacy in the Fama-French three-factor model. 38, 164-174 o
- 215 Market-to-book ratio in stochastic portfolio theory. o
- 214 The Relationship Between ESG Rating and the Cost of Equity Capital: Evidence from China. 38, 325-334 o
- 213 Bank affiliation and mutual funds' trading strategy distinctiveness. **2023**, 102640 o
- 212 Predicting stock splits using ensemble machine learning and SMOTE oversampling. **2023**, 78, 101948 o
- 211 An intraday analysis of block orders on the Taiwan Stock Exchange. **2023**, 88, 133-147 o
- 210 Effects of advertising and R&D on spillovers from a rival's bankruptcy. o
- 209 The global factor structure of exchange rates. **2023**, 148, 21-46 o

- 208 Return-volume nexus in financial markets: A survey of research. **2023**, 65, 101910 o
- 207 Economic and financial performance of Indian IT services export firms. **2023**, 47, 102507 o
- 206 How do experienced analysts improve price efficiency?. **2023**, 149, 106798 o
- 205 Semiparametric portfolios: Improving portfolio performance by exploiting non-linearities in firm characteristics. **2023**, 122, 106239 o
- 204 An investment-based explanation of currency excess returns. **2023**, 133, 102830 o
- 203 Industry costs of equity: Evidence from frontier markets. **2023**, 87, 102573 o
- 202 Cranes among chickens: The general-attention-grabbing effect of daily price limits in China's stock market. **2023**, 150, 106818 o
- 201 The COVID-19 risk in the cross-section of equity options. **2023**, 53, 103684 o
- 200 Left-tail momentum and tail properties of return distributions: A case of Korea. **2023**, 87, 102570 o
- 199 Cross-sectional implications of dynamic asset pricing with stochastic volatility and ambiguity aversion. **2023**, 66, 101909 o
- 198 Using, taming or avoiding the factor zoo? A double-shrinkage estimator for covariance matrices. **2023**, 72, 23-35 o
- 197 International factor models. **2023**, 150, 106819 o
- 196 Complete subset averaging methods in corporate bond return prediction. **2023**, 54, 103727 o
- 195 Rating changes revisited: New evidence on short-term ESG momentum. **2023**, 54, 103703 o
- 194 Trading gap in holidays and price transmission: Evidence from cross-listed stocks on the A-share and H-share markets. **2023**, 87, 102616 o
- 193 Strategic deviation and idiosyncratic return volatility. **2023**, 54, 103731 o
- 192 Expected returns and risk in the stock market. **2023**, 72, 276-300 o
- 191 Disagreement, speculation, and the idiosyncratic volatility. **2023**, 72, 232-250 o

- 190 Firms' responses to a black swan macro-crisis: Should they be socially responsible or fiscally conservative?. **2023**, 161, 113783 ○
- 189 Outside of a sole globally risk averse agent, all other agents in markets are risk seeking agents. **2023**, 54, 103715 ○
- 188 Overlapping momentum portfolios. **2023**, 72, 1-22 ○
- 187 REFER: Randomized Online Factor Selection Framework for portfolio Management. **2023**, 223, 119837 ○
- 186 The S-shaped relationship between open innovation and financial performance: A longitudinal perspective using a novel text-based measure. **2023**, 52, 104764 ○
- 185 Can convertible bond trading predict stock returns? Evidence from China. **2023**, 79, 102026 ○
- 184 Understanding the price reaction to large dividend increases. **2023**, 54, 103802 ○
- 183 Which factors explain African stock returns?. **2023**, 54, 103805 ○
- 182 Model Comparison in French Stock Returns. **2023**, Pub. anticipèe, 121-XXI ○
- 181 Research on the Change of the SMB of the Medical Sector before and after the Epidemic. **2022**, ○
- 180 A grouping-based AdaBoost method for factor investing. **2022**, ○
- 179 Risk Analysis for Baijiu Industry Based on CAPM Model during COVID-19. 7, 172-178 ○
- 178 A latent factor model for the Chinese stock market. **2023**, 87, 102555 ○
- 177 Lean against the wind: The effect of policy uncertainty on a firm's corporate social responsibility strategy. **2023**, 79, 102376 ○
- 176 Machine learning and the cross-section of emerging market stock returns. **2023**, 55, 101022 ○
- 175 Exploring style herding by mutual funds. **2023**, 85, 101762 ○
- 174 Pension funding and the cross section of stock returns - The case of Germany. **2023**, 150, 106816 ○
- 173 Improved inference in financial factor models. **2023**, 86, 364-379 ○

- 172 Climate-Change Risk and Stocks Return. ○
- 171 Eugene F. Fama (1939) **2022**, 925-938 ○
- 170 Can monthly-return rank order reveal a hidden dimension of momentum? The post-cost evidence from the U.S. stock markets. **2023**, 65, 101884 ○
- 169 Stock market reactions to corporate misconduct: The moderating role of legal origin. **2023**, 121, 106197 ○
- 168 Environmental, social, and governance premium in Chinese stock markets. **2023**, 55, 100811 ○
- 167 Revisiting the momentum effect in Taiwan: The role of persistency. **2023**, 78, 101943 ○
- 166 Is There Investment Value in the Soft-Dollar Arrangement? Evidence from Mutual Funds. ○
- 165 Share repurchases on trial: Large-sample evidence on share price performance, executive compensation, and corporate investment. **2023**, 52, 19-40 ○
- 164 Recovering Implied Volatility. ○
- 163 A tale of two premiums revisited. **2023**, 43, 580-614 ○
- 162 Institutional trading and information processing: Evidence from complicated firms and easy-to-analyze firms. ○
- 161 Hidden Gem or Fool's Gold: Can passive ESG ETFs outperform the benchmarks?. **2023**, 86, 102540 ○
- 160 Premature R&D alliance termination and shareholder returns: Evidence from the biopharmaceutical industry. **2023**, 40, 340-357 ○
- 159 Functional coefficient quantile regression model with time-varying loadings. **2023**, 26, ○
- 158 Performance effects of sell-offs and the role of sell-off experience. **2023**, 88, 244-257 ○
- 157 Changes in the DJIA: market reactions and economic cycles. **2023**, 22, 177-193 ○
- 156 Winners from Winners: A Tale of Risk Factors. ○
- 155 Estimation of common factors for microstructure noise and efficient price in a high-frequency dual factor model. **2023**, ○



- 154 The contributions of betas versus characteristics to the ESG premium. **2023**, 71, 104-124 o
- 153 Recency bias and the cross-section of international stock returns. **2023**, 84, 101738 o
- 152 Mining the factor zoo: Estimation of latent factor models with sufficient proxies. **2023**, o
- 151 The impact of climate policy on U.S. environmentally friendly firms: A firm-level examination of stock return, volatility, volume, and connectedness. **2023**, 119, 106564 o
- 150 Dynamic Covariance Matrix Estimation and Portfolio Analysis with High-Frequency Data. o
- 149 Testing for Alpha in Linear Factor Pricing Models with a Large Number of Securities. o
- 148 The Role of Housing Mortgage Leverage in Stock Asset Pricing: Evidence from the Chinese A-share Market. o
- 147 Research on the Impact of Pandemic on U.S. Wholesale and Retail Industries Based on Fama-French Five Factor Model. **2022**, 1404-1412 o
- 146 Fama French Three Factor Model in Chinese Stock Market during Covid-19. **2022**, 581-592 o
- 145 Risk measures and portfolio analysis in the paradigm of climate finance: a review. **2023**, 3, o
- 144 Research on Quantitative Investment of the CSI 300 Stocks Based on Monte Carlo Algorithm. **2023**, 359-371 o
- 143 Market Reactions to COVID-19: Does Systemic Risk Vary Across Industries? A Markov-Switching CAPM Approach. 1-20 o
- 142 Value and Contrarian Investment Strategies: Evidence from Indian Stock Market. **2023**, 16, 113 o
- 141 Portfolio Volatility Estimation Relative to Stock Market Cross-Sectional Intrinsic Entropy. **2023**, 16, 114 o
- 140 An Empirical Test of CAPM: Application in Apple and Tesla Stocks. **2023**, 316-322 o
- 139 Firm-level political risk and implied cost of equity capital. o
- 138 Quantitative Investment Development Research and Teaching Practice Exploration. **2023**, 13, 210-217 o
- 137 Russia-Ukraine conflict: The effect on European banks' stock market returns. **2023**, 67, 100786 o

- 136 Fama-French three versus five, which model is better? A machine learning approach. ○
- 135 Trade competitiveness and the aggregate returns in global stock markets. **2023**, 148, 104618 ○
- 134 Taking stock of long-horizon predictability tests: Are factor returns predictable?. **2023**, ○
- 133 Screening activity matters: Evidence from ESG portfolio performance from an emerging market. ○
- 132 The stock market valuation of human capital creation. **2023**, 79, 102384 ○
- 131 Microstructure and asset pricing: An insight on African frontier stock markets. ○
- 130 Financial Contagion in Network Economies and Asset Prices. ○
- 129 MAX, lottery-type stocks, and the cross-section of stock returns: Evidence from the Chinese stock market. **2023**, 11, ○
- 128 Bayesian Investor Belief Updating Speed and Market Underreaction to Earnings Announcements. **2023**, 33, 66-85 ○
- 127 Exchange-traded fund ownership and underlying stock mispricing. ○
- 126 Financial Sustainability in Agri-Food Companies: The Case of Members of the PDO Parma Ham Consortium. **2023**, 15, 3947 ○
- 125 Robust high-dimensional alpha test for conditional time-varying factor models. 1-14 ○
- 124 Option Return Predictability with Machine Learning and Big Data. ○
- 123 MuSu: A medium-term investment strategy by integrating Multifactor model with industrial Supply chain. ○
- 122 Fundamental strength and the 52-week high anchoring effect. ○
- 121 Searching for mutual fund winners? the strategy is to outbid both, the benchmark and the peer group. 1-15 ○
- 120 Retail investor trading and ESG pricing in China. **2023**, 65, 101911 ○
- 119 Corporate Sustainability. **2023**, 1-23 ○

118	Pairs trading in the index options market. <b>2023</b> , 13, 145-173	o
117	Government Interventions and Sovereign Bond Market Volatility during COVID-19: A Quantile Analysis. <b>2023</b> , 11, 1171	o
116	Duration-Driven Returns.	o
115	A State-of-the-Art Review of Probabilistic Portfolio Management for Future Stock Markets. <b>2023</b> , 11, 1148	1
114	Why is the Amihud (2002) measure priced in Taiwan: Illiquidity or mispricing?. <b>2023</b> , 101984	o
113	Price behavior of small-cap stocks and momentum: A study using principal component momentum. <b>2023</b> , 65, 101908	o
112	Are polluters shunned? A study on the institutional ownership and returns of polluter stocks.	o
111	An analysis of the potential impact of heightened capital requirements on banks' cost of capital.	o
110	The Modern Mutual Fund Family. <b>2023</b> , 148, 1-20	o
109	Using a complex measure of product innovativeness to explain abnormal financial returns.	o
108	The role of idiosyncratic jumps in stock markets. <b>2023</b> , 100820	o
107	The destabilizing effect of mutual fund herding: Evidence from China. <b>2023</b> , 88, 102611	o
106	Lockup periods during lockdown periods in the context of Brazilian funds. <b>2023</b> , 34,	o
105	Períodos de lockup durante períodos de lockdown no contexto de fundos brasileiros. <b>2023</b> , 34,	o
104	Knowledge sharing via common auditors: evidence from corporate R&D investment.	o
103	Do Differences in Analyst Quality Matter for Investors Relying on Consensus Information?.	o
102	Who Owns What? A Factor Model for Direct Stockholding.	o
101	Portfolio Optimization for US. Stock with Mean-variance Model, CAPM, Fama French Three-factor Model. 35, 737-744	o

- 100 Long-run Stock Return of IPO Firms in India: Examining Investment and Profitability Hypothesis. **2023**, 48, 21-38 ○
- 99 Impact of COVID-19 Pandemic on Indian Stock Market Sectors. **2023**, 913-923 ○
- 98 How smart is a momentum strategy? An empirical study of Indian equities. **2023**, 1-18 ○
- 97 The Market Uncertainty of Ethically Compliant Equity: An Integrated Screening Approach. **2023**, 101759 ○
- 96 Editorial: Statement for the Special Issue in Honor of Michael McAleer. **2023**, 18, ○
- 95 The Impact of Uncertainty in Macroeconomic Variables on Stock Returns in the USA. **2023**, 16, 189 ○
- 94 Global, Developed and Emerging Stock Market: Which Characteristic Matters?. 1-20 ○
- 93 Management of operating cash flows before and after the scandals in the early 2000s: An examination of meeting or beating analyst cash flow forecasts\*. **2023**, 107071 ○
- 92 Identifying Common and Idiosyncratic Explosive Behaviors in the Large Dimensional Factor Model with an Application to U.S. State-Level House Prices. **2023**, ○
- 91 Elliptical Capital Asset Pricing Models: Formulation, Diagnostics, Case Study with Chilean Data, and Economic Rationale. **2023**, 11, 1394 ○
- 90 A Class of Structured High-Dimensional Dynamic Covariance Matrices. ○
- 89 The Empirical Explanatory Power of CAPM and the Fama and French Three-Five Factor Models in the Moroccan Stock Exchange. **2023**, 11, 47 ○
- 88 Bell correlations outside physics. **2023**, 13, ○
- 87 Advertising, product market competition and stock returns. ○
- 86 Assessing the Use of Gold as a Zero-Beta Asset in Empirical Asset Pricing: Application to the US Equity Market. **2023**, 16, 204 ○
- 85 Investment strategy via analyst report text mining. ○
- 84 Retail bond investors and credit ratings. **2023**, 101587 ○
- 83 Bibliographic Analysis on Real Estate Finance Literature: A Study on Articles in Web of Science Core Collection Database. ○

- 82 Earnings seasonality, management earnings forecasts and stock returns. **2023**, 100303 ☐
- 81 The value premium and uncertainty: An approach by support vector regression algorithm. **2023**, 11, ☐
- 80 Time-varying preferences for ESG investments: evidence from an emerging market. ☐
- 79 Model Comparison with Transaction Costs. ☐
- 78 Stock Selection in Context of Ratio Analysis from Perspectives of Valuation, Growth, Profitability and Payout. 38, 508-515 ☐
- 77 Influence of the Epidemic on the Three-Factor Model's Applicability in the Chinese Stock Market. 40, 184-190 ☐
- 76 The Effectiveness of CAPM and Fama-French Three-Factor Models in Healthcare and Real Estate Industries. 39, 459-468 ☐
- 75 The empirical test of Asset Pricing Models in US Machinery market: Comparison of CAPM, FF3 and FF5 Models. 40, 57-65 ☐
- 74 Anomalies and Investor Sentiment: International Evidence and the Impact of Size Factor. **2023**, 11, 49 ☐
- 73 Can Leverage Level Explain Value Premium. **2023**, 8, 281-285 ☐
- 72 Research on the Comparison of Asset Pricing Models Applications in Emerging Markets. 40, 227-232 ☐
- 71 Research on the investment efficiency of each factor in A-share market—Take CAPM, FF three factor and FF five factor models as examples. 35, 305-316 ☐
- 70 Research on Localization Status and Investment Strategy of Quantitative Fund in China. 40, 214-220 ☐
- 69 Portfolio Construction in Terms of APPL Based on Fama and French Five-factor Model. 38, 3417-3422 ☐
- 68 Does the investment-profitability correlation affect the factor premiums? Evidence from China. **2023**, 102012 ☐
- 67 The Stock Performance of Financial Institutions After the Paris Agreement: The Case in China. 38, 92-103 ☐
- 66 Comparison on Asset Pricing Models: Application of CAPM, Fama-French 3 factors model and Fama-French 5 factors model. 40, 119-127 ☐
- 65 Effectiveness test and improvement of CAPM model in Chinese stock market. 36, 40-47 ☐

- 64 The research on Fama-French 5-factor model in the medicine industry during COVID-19. 36, 77-82 o
- 63 Integrating Factor Models. o
- 62 The Side Effect of Political Standing: Corporate Activism and Its Impact on Stock Returns. **2023**, 11, o
- 61 Performance and diversification benefits of IPO-focused mutual funds. o
- 60 A Comparison of Competing Asset Pricing Models: Empirical Evidence from Pakistan. **2023**, 11, 65 o
- 59 High-dimensional latent panel quantile regression with an application to asset pricing. **2023**, 51, o
- 58 Daily short selling around reverse stock splits. **2023**, 100832 o
- 57 Research On Performance Continuity of Mixed Funds Based on FF Five Factor Model. 43, 299-314 o
- 56 Improvement of the Fama-French Five Factors Model in Terms of The US Dollar Index. 43, 388-394 o
- 55 Market reaction to firms' investments in CSR projects. o
- 54 Can deep neural networks outperform Fama-MacBeth regression and other supervised learning approaches in stock returns prediction with asset-pricing factors?. **2023**, 5, 149-182 o
- 53 Value Implications of REITing and De-REITing\*. o
- 52 Auctions of failed banks: an analysis of losing bidders. o
- 51 Competitive Effects of IPOs: Evidence from Chinese Listing Suspensions. o
- 50 Common risk factors and riskReturn trade-off for REITs and treasuries. o
- 49 Brand equity and company performance: evidence from a 'quasi-experiment in an 'emerging market. o
- 48 Decision-Making of Discretionary Goodwill ImpairmentsEvidence from Publicly Listed Firms in China. 1-23 o
- 47 How does green preference impact sustainability-based investment strategy? Evidence from the Chinese stock market. **2023**, 124, 106292 o

- 46 Event Space and Firm Value: Chinese Listed Firms in the US-China Trade War. 014920632311620 o
- 45 Equity-Market-Neutral Strategy Portfolio Construction Using LSTM-Based Stock Prediction and Selection: An Application to S&P500 Consumer Staples Stocks. **2023**, 11, 57 o
- 44 On the time-varying relationship between coskewness and returns of banks. o
- 43 Organization capital and firm risks. o
- 42 Climate policy uncertainty and the cross-section of stock returns. **2023**, 103837 o
- 41 Market segmentation and international diversification across country and industry portfolios. **2023**, 65, 101954 o
- 40 Common short selling and excess comovement: Evidence from a sample of LSE stocks. **2023**, 100833 o
- 39 Weak-form market efficiency and corruption: a cross-country comparative analysis. o
- 38 Institutional ownership and momentum in the Chinese A-share market. **2023**, 102020 o
- 37 Midterm elections and stock returns. **2023**, 103825 o
- 36 Credit risk pricing in a consumption-based equilibrium framework with incomplete accounting information. o
- 35 Momentum Crashes and the 52-Week High. **2023**, 79, 120-139 o
- 34 Technological, healthcare and consumer funds efficiency: influence of COVID-19. **2023**, 23, o
- 33 Earning Alpha by Avoiding the Index Rebalancing Crowd. **2023**, 79, 76-97 o
- 32 Quarterly investment spikes, stock returns, and the investment factor. **2023**, 100835 o
- 31 The effect of the COVID-19 announcement on stock returns: evidence from Egypt. o
- 30 How does the financial performance of sugar-using firms compare to other agribusinesses? An accounting and economic profit rates analysis. o
- 29 Pricing of Non-financial Assets Considering Bank Credit Risk. **2023**, 8, 178-184 o

- 28 Pricing Liquidity Risk in the Korean Corporate Bond Market\*. o
- 27 Asset pricing models with machine-learning method. **2022**, o
- 26 Illiquidity, R&D Investment, and Stock Returns. o
- 25 European Healthcare and Biotechnology-Related Mutual Funds and Sustainable Development During COVID-19. **2023**, 1-30 o
- 24 Extreme Liquidity Risk and the Cross-Section of Expected Returns: Evidence from China \*. o
- 23 Analysis of an event study using the Fama-French five-factor model: teaching approaches including spreadsheets and the R programming language. **2023**, 9, o
- 22 Alpha-factor integrated risk parity portfolio strategy in global equity fund of funds. **2023**, 88, 102654 o
- 21 The beta anomaly and the quality effect in international stock markets. **2023**, 100808 o
- 20 Beyond Fama-French Factors: Alpha from Short-Term Signals. 1-22 o
- 19 Vai trò của nh^ều t^o chuc ãi voi hieu ung ão ng^c don t^h: bang chung tr^h thi tr^ng chung kho^ Viet Nam. **2023**, o
- 18 Does venture capital Quan Zi affect stock mispricing: Evidence from Chinese listed companies. **2023**, 18, e0281255 o
- 17 On the Short-Term Persistence of Mutual Fund Performance in Europe. **2023**, 101963 o
- 16 Allocation of attention and the delayed reaction of stock returns to liquidity shock: Global evidence. **2023**, o
- 15 Do M&A funds create value in Chinese listed firms?. **2023**, 79, 102035 o
- 14 The impact of the Russia-Ukraine crisis on the stock market: Evidence from Australia. **2023**, 79, 102036 o
- 13 Earnings expectations of grey and green energy firms: Analysis against the background of global climate change mitigation. **2023**, 106692 o
- 12 Bold Recommendation, Analyst Coverage, and Stock Return. 0148558X2311655 o
- 11 Towards a macroprudential regulatory framework for mutual funds?. o



- 10 Information flow and credit rating announcements. **2023**, 100837 o
- 9 Capital Asset Pricing: An Easy and Unified Solution. **2023**, 231-257 o
- 8 Mispricing and anomalies in China. **2023**, 79, 102038 o
- 7 The role of supply chain diversification in mitigating the negative effects of supply chain disruptions in COVID-19. o
- 6 Does CEO debt-like compensation mitigate corporate social irresponsibility?. 1-41 o
- 5 Investor sentiment and the riskReturn relation: A two-in-one approach. o
- 4 Does Social Capital Mitigate Managerial Self-Dealing? Evidence From Insider Trading. 0148558X2311672 o
- 3 Research on the Impact of the Risk on Bond Returns in China. **2023**, 209-215 o
- 2 Analyst Research Activity During the COVID -19 Pandemic. o
- 1 Commodity momentum and reversal: Do they exist, and if so, why?. o