

Momentum and post-earnings-announcement drift and

Journal of Financial Economics

80, 309-349

DOI: [10.1016/j.jfineco.2005.04.005](https://doi.org/10.1016/j.jfineco.2005.04.005)

Citation Report

#	ARTICLE	IF	CITATIONS
1	Liquidity and Expected Returns: Lessons from Emerging Markets. SSRN Electronic Journal, 2003, , .	0.4	129
2	Factoring Information Into Returns. SSRN Electronic Journal, 2005, , .	0.4	64
3	Liquidity Risk Premia in Corporate Bond Markets. SSRN Electronic Journal, 2006, , .	0.4	115
4	Commonality in Liquidity: A Global Perspective. SSRN Electronic Journal, 2006, , .	0.4	29
5	Stock Market Declines and Liquidity. SSRN Electronic Journal, 2006, , .	0.4	68
6	Investors' Misreaction to Unexpected Earnings: Evidence of Simultaneous Overreaction and Underreaction. SSRN Electronic Journal, 2006, , .	0.4	5
7	The momentum effect: omitted risk factors or investor behaviour? Evidence from the Spanish stock market. Quantitative Finance, 2007, 7, 637-650.	0.9	11
8	Impact of reorganization announcements on distressed-stock returns. Economic Modelling, 2007, 24, 749-767.	1.8	23
9	Liquidity and Expected Returns: Lessons from Emerging Markets. Review of Financial Studies, 2007, 20, 1783-1831.	3.7	874
10	The Divergence of Liquidity Commonality in the Cross-Section of Stocks. SSRN Electronic Journal, 0, , .	0.4	21
11	Econometrics of Event Studies**We thank Espen Eckbo, Jon Lewellen, Adam Kolasinski, and Jay Ritter for insightful comments, and Irfan Safdar and Alan Wancier for research assistance.. , 2007, , 3-36.		364
12	Pricing the Commonality Across Alternative Measures of Liquidity. SSRN Electronic Journal, 2007, , .	0.4	77
13	Payoff Complementarities and Financial Fragility: Evidence from Mutual Fund Outflows. SSRN Electronic Journal, 2007, , .	0.4	48
14	Asset Pricing and Mispricing. SSRN Electronic Journal, 2007, , .	0.4	11
15	An Adverse-Selection Explanation of Momentum: Theory and Evidence. SSRN Electronic Journal, 2007, , .	0.4	2
16	Why is PIN Priced?. SSRN Electronic Journal, 0, , .	0.4	59
17	Liquidity Commonality in the London Stock Exchange. Journal of Business Finance and Accounting, 2007, 34, 374-388.	1.5	41
18	Episodic Liquidity Crises: Cooperative and Predatory Trading. Journal of Finance, 2007, 62, 2235-2274.	3.2	208

#	ARTICLE	IF	CITATIONS
19	Analyst Disagreement, Mispricing, and Liquidity*. Journal of Finance, 2007, 62, 2367-2403.	3.2	254
20	Alternative beta risk estimators and asset pricing tests in emerging markets: The case of Pakistan. Journal of Multinational Financial Management, 2007, 17, 75-93.	1.0	36
21	Firm-specific attributes and the cross-section of momentum. Journal of Financial Economics, 2007, 84, 389-434.	4.6	361
22	Implications of Transaction Costs for the Post-Earnings Announcement Drift. Journal of Accounting Research, 2008, 46, 661-696.	2.5	209
23	Is liquidity the missing link?. Accounting and Finance, 2008, 48, 829-845.	1.7	30
24	Pricing the commonality across alternative measures of liquidity. Journal of Financial Economics, 2008, 87, 45-72.	4.6	485
25	The divergence of liquidity commonality in the cross-section of stocks. Journal of Financial Economics, 2008, 89, 444-466.	4.6	233
26	Why is PIN priced?. Journal of Financial Economics, 2008, , .	4.6	125
27	Momentum profits and time-varying unsystematic risk. Journal of Banking and Finance, 2008, 32, 541-558.	1.4	66
28	Institutional flows and equity style diversification. Applied Financial Economics, 2008, 18, 1441-1450.	0.5	4
29	Media Coverage and Investors' Attention to Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	52
30	A Tale of Two Anomalies: The Implications of Investor Attention for Price and Earnings Momentum. SSRN Electronic Journal, 0, , .	0.4	32
31	Is Information Risk Priced?: Evidence from the Price Discovery of Large Trades. SSRN Electronic Journal, 0, , .	0.4	1
32	Theory-Based Illiquidity and Asset Pricing. SSRN Electronic Journal, 2008, , .	0.4	20
33	An Anatomy of Pairs Trading: The Role of Idiosyncratic News, Common Information and Liquidity. SSRN Electronic Journal, 0, , .	0.4	25
34	Media Coverage and Investors' Attention to Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	11
35	Intraday Patterns in the Cross-Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	1
36	Do Measures of Liquidity Measure Liquidity?. SSRN Electronic Journal, 2008, , .	0.4	111

#	ARTICLE	IF	CITATIONS
37	Volatilities and Momentum Returns in Real Estate Investment Trusts. SSRN Electronic Journal, 0, , .	0.4	6
38	Not All Trading Volumes are Created Equal: Capital Gains Overhang and the Earnings Announcement Volume Premium. SSRN Electronic Journal, 2008, , .	0.4	2
39	Inflation and Earnings Uncertainty and Volatility Forecasts: A Structural Form Approach. SSRN Electronic Journal, 0, , .	0.4	27
40	Liquidity, Information Asymmetry, Divergence of Opinion and Asset Returns: Evidence from Chinese Stock Market. SSRN Electronic Journal, 2008, , .	0.4	0
41	Stock Returns and the Volatility of Liquidity. SSRN Electronic Journal, 0, , .	0.4	4
42	On the Information Role of Stock Recommendations. SSRN Electronic Journal, 0, , .	0.4	1
43	Analyst Disagreement and Aggregate Volatility Risk. SSRN Electronic Journal, 2009, , .	0.4	10
44	International Price and Earnings Momentum. SSRN Electronic Journal, 2009, , .	0.4	10
45	Does Positive-Feedback Trading by Institutions Contribute to Stock Return Momentum?. SSRN Electronic Journal, 0, , .	0.4	14
46	A Tale of Two Anomalies: The Implications of Investor Attention for Price and Earnings Momentum. SSRN Electronic Journal, 0, , .	0.4	196
47	Liquidity and asset pricing. , 0, , 116-126.		0
48	Hedge Funds as Liquidity Providers: Evidence from the Lehman Bankruptcy. SSRN Electronic Journal, 0, , .	0.4	47
49	Managerial Decisions, Asset Liquidity, and Stock Liquidity. SSRN Electronic Journal, 0, , .	0.4	1
50	Aggregate Earnings and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	22
51	Short-Term Momentum: The Centered Momentum Effect. SSRN Electronic Journal, 2009, , .	0.4	1
52	Liquidity and the Post-Earnings-Announcement Drift. Financial Analysts Journal, 2009, 65, 18-32.	1.2	137
53	Asymmetric Attention to Good and Bad News and the Neglected Firm Effect in Stock Returns. SSRN Electronic Journal, 0, , .	0.4	4
54	Systematic liquidity, characteristic liquidity and asset pricing. Applied Financial Economics, 2009, 19, 853-868.	0.5	8

#	ARTICLE	IF	CITATIONS
55	Commonality in Liquidity: A Global Perspective. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 851-882.	2.0	200
56	Theory-Based Illiquidity and Asset Pricing. <i>Review of Financial Studies</i> , 2009, 22, 3629-3668.	3.7	119
57	The Capacity of Liquidity-Demanding Equity Strategies. <i>Journal of Portfolio Management</i> , 2009, 36, 78-89.	0.3	9
58	Marketing Alliances, Firm Networks, and Firm Value Creation. <i>Journal of Marketing</i> , 2009, 73, 52-69.	7.0	1,590
59	A Liquidity-Based Theory of Closed-End Funds. <i>Review of Financial Studies</i> , 2009, 22, 257-297.	3.7	195
60	Do liquidity measures measure liquidity? <i>Journal of Financial Economics</i> , 2009, 92, 153-181.	4.6	1,020
61	Cross-section of option returns and volatility. <i>Journal of Financial Economics</i> , 2009, 94, 310-326.	4.6	334
62	Riesgo de iliquidez y rendimientos anormales a largo plazo en las empresas cotizadas que realizan una OPV. <i>Cuadernos De Economía Y Dirección De La Empresa</i> , 2009, 12, 119-141.	0.5	1
63	Post-earnings announcement drift: Spanish evidence. <i>Spanish Economic Review</i> , 2009, 11, 207-241.	1.0	7
64	Higher-Order Systematic Comoments and Asset Pricing: New Evidence. <i>Financial Review</i> , 2009, 44, 345-369.	1.3	16
65	The Going-Concern Market Anomaly. <i>Journal of Accounting Research</i> , 2009, 47, 213-239.	2.5	69
66	Aggregate Earnings and Asset Prices. <i>Journal of Accounting Research</i> , 2009, 47, 1097-1133.	2.5	142
67	Measuring alpha: The consequences of ignoring the four-factor model. <i>International Journal of Research in Marketing</i> , 2009, 26, 164-165.	2.4	3
68	On the information role of stock recommendation revisions. <i>Journal of Accounting and Economics</i> , 2009, 48, 17-36.	1.7	198
71	Momentum and monthly effect: an anomaly within an anomaly!. <i>International Journal of Banking, Accounting and Finance</i> , 2010, 2, 176.	0.1	1
74	Run lengths and liquidity. <i>Annals of Operations Research</i> , 2010, 176, 127-152.	2.6	14
75	Volatilities and Momentum Returns in Real Estate Investment Trusts. <i>Journal of Real Estate Finance and Economics</i> , 2010, 41, 126-149.	0.8	49
76	Liquidity risk and the cross-section of hedge-fund returns. <i>Journal of Financial Economics</i> , 2010, 98, 54-71.	4.6	322

#	ARTICLE	IF	CITATIONS
77	The Cross-Section of Expected Stock Returns: What Have We Learnt from the Past Twenty-Five Years of Research?. <i>European Financial Management</i> , 2010, 16, 27-42.	1.7	166
78	Stock Market Declines and Liquidity. <i>Journal of Finance</i> , 2010, 65, 257-293.	3.2	474
79	Intraday Patterns in the Cross-Section of Stock Returns. <i>Journal of Finance</i> , 2010, 65, 1369-1407.	3.2	148
80	Price momentum in the New Zealand stock market: a proper accounting for transactions costs and risk*. <i>Accounting and Finance</i> , 2010, 50, 941-965.	1.7	4
82	Intraday Patterns in the Cross-Section of Stock Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
83	Net Asset Value Discounts in Listed Private Equity Funds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
84	Liquidity Level or Liquidity Risk? Evidence from the Financial Crisis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
85	Portfolio Choice with Illiquid Assets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
86	Illiquidity, Financial Distress, and Stock Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
87	Media and Investment Management. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	2
88	Do Short-Selling Prophets Currently Profit from Short Selling Around Earnings Announcements?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
89	Liquidity Risk of Corporate Bond Returns. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	31
90	Size, Value and Liquidity: Do They Really Matter on an Emerging Stock Market?. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	5
91	Liquidity in the Foreign Exchange Market: Measurement, Commonality, and Risk Premiums. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	3
92	Tactical Allocation in Commodity Futures Markets: Combining Momentum and Term Structure Signals. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	36
93	Skewness, Short-Sale Constraints, and the Asymmetric Price Response to Earnings Announcements. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	0
94	The Diminishing Liquidity Premium. <i>SSRN Electronic Journal</i> , 0, , .	0.4	31
95	CEO Ownership and Stock Market Performance, and Managerial Discretion. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5

#	ARTICLE	IF	CITATIONS
96	Uncovering the Relation between Aggregate Stock Illiquidity and Expected Excess Market Returns. SSRN Electronic Journal, 2010, , .	0.4	1
97	Value and Momentum in Frontier Emerging Markets. SSRN Electronic Journal, 0, , .	0.4	11
98	Why Does Higher Variability of Trading Activity Predict Lower Expected Returns?. SSRN Electronic Journal, 0, , .	0.4	0
99	Capital Gains Overhang and the Earnings Announcement Volume Premium. Financial Analysts Journal, 2010, 66, 40-53.	1.2	7
100	Accounting Anomalies and Fundamental Analysis: A Review of Recent Research Advances. SSRN Electronic Journal, 2010, , .	0.4	61
101	Best Ideas. SSRN Electronic Journal, 0, , .	0.4	49
102	A Model of Capital and Crises. SSRN Electronic Journal, 0, , .	0.4	30
103	SEO Timing, the Cost of Equity Capital, and Liquidity Risk. SSRN Electronic Journal, 2010, , .	0.4	2
104	Can Hedge Funds Time Market Liquidity?. SSRN Electronic Journal, 2010, , .	0.4	12
106	The Mispricing Return Premium. Review of Financial Studies, 2010, 23, 3437-3468.	3.7	70
107	Stock Returns and the Volatility of Liquidity. Journal of Financial and Quantitative Analysis, 2010, 45, 1077-1110.	2.0	60
108	Liquidity Dynamics in the Xetra Order Book. , 2010, , .		0
109	Stock Market Liquidity and the Long-run Stock Performance of Debt Issuers. Review of Financial Studies, 2010, 23, 3966-3995.	3.7	37
110	Momentum Effect and Market Conditions. Chinese Economy, 2010, 43, 70-94.	1.1	3
111	Optimal Portfolio Liquidation with Distress Risk. Management Science, 2010, 56, 1997-2014.	2.4	65
112	Expected return, liquidity risk, and contrarian strategy: evidence from the Tokyo Stock Exchange. Managerial Finance, 2010, 36, 655-679.	0.7	23
113	New evidence on the relation between stock liquidity and measures of trading activity. International Review of Financial Analysis, 2010, 19, 181-192.	3.1	61
114	Accounting anomalies and fundamental analysis: A review of recent research advances. Journal of Accounting and Economics, 2010, 50, 410-454.	1.7	341

#	ARTICLE	IF	CITATIONS
115	Tactical allocation in commodity futures markets: Combining momentum and term structure signals. <i>Journal of Banking and Finance</i> , 2010, 34, 2530-2548.	1.4	167
116	Option market liquidity: Commonality and other characteristics. <i>Journal of Financial Markets</i> , 2010, 13, 20-48.	0.7	106
117	Post earnings announcement drift and the roles of drift-enhanced factors in New Zealand. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 139-157.	2.0	26
118	Overreaction and portfolio selection strategies in the Tunisian stock market. <i>Journal of Risk Finance</i> , 2010, 11, 310-322.	3.6	2
119	Friend or Foe? Foreign Investors and the Liquidity of Six Asian Markets. <i>Asia-Pacific Journal of Financial Studies</i> , 2010, 39, 261-300.	0.6	14
120	Limited attention and stock price drift following earnings announcements and 10â€K filings. <i>China Finance Review International</i> , 2011, 1, 358-387.	4.1	10
121	Testing Factor Pricing Models in Tunisia: Macroeconomic Factors vs. Fundamental Factors. <i>Review of Middle East Economics and Finance</i> , 2011, 7, 1-22.	0.3	8
122	Capacity and factor timing effects in active portfolio management. <i>Journal of Financial Markets</i> , 2011, 14, 277-300.	0.7	13
123	Hedge fund return sensitivity to global liquidity. <i>Journal of Financial Markets</i> , 2011, 14, 301-322.	0.7	16
124	Informed momentum trading versus uninformed "noise" investors strategies. <i>Journal of Banking and Finance</i> , 2011, 35, 3077-3089.	1.4	13
125	Trading frequency and asset pricing on the London Stock Exchange: Evidence from a new price impact ratio. <i>Journal of Banking and Finance</i> , 2011, 35, 3335-3350.	1.4	104
126	The effect of information quality on liquidity risk. <i>Journal of Accounting and Economics</i> , 2011, 52, 126-143.	1.7	151
127	Liquidity risk and accounting information. <i>Journal of Accounting and Economics</i> , 2011, 52, 144-152.	1.7	44
128	Market Efficiency and the Post-Earnings Announcement Drift*. <i>Contemporary Accounting Research</i> , 2011, 28, 926-956.	1.5	41
129	Do Style and Sector Indexes Carry Momentum?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
130	Idiosyncratic Volatility, Realized Return, and Implied Cost of Capital. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
131	Accruals and Momentum. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
132	The Smallest Firm Effect: An International Study. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	11

#	ARTICLE	IF	CITATIONS
133	Frog in the Pan: Continuous Information and Momentum. SSRN Electronic Journal, 2011, , .	0.4	1
134	Pricing Liquidity Risk with Heterogeneous Investment Horizons. SSRN Electronic Journal, 0, , .	0.4	14
135	Portfolio Choice with Illiquid Assets. SSRN Electronic Journal, 0, , .	0.4	19
136	An Analysis of the Amihud Illiquidity Premium. SSRN Electronic Journal, 0, , .	0.4	17
137	Reconciling Theory with Post-Reverse Split Return Patterns: Empirical Findings Based on Recent Events. SSRN Electronic Journal, 2011, , .	0.4	2
138	Liquidity Risk and Mutual-Fund Performance. SSRN Electronic Journal, 2011, , .	0.4	6
139	Information Risk and Momentum Anomalies. SSRN Electronic Journal, 2011, , .	0.4	0
140	Hedge-Fund Performance and Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	9
141	Fallen Angels and Price Pressure. SSRN Electronic Journal, 2011, , .	0.4	11
142	Traversing the Short-Sale-Ban and the No-Ban Regime: A New Tale of the Old Overvaluation Story. SSRN Electronic Journal, 0, , .	0.4	1
143	Turnover: Liquidity or Uncertainty?. SSRN Electronic Journal, 0, , .	0.4	9
144	The Shrinking Space for Anomalies. SSRN Electronic Journal, 0, , .	0.4	0
145	Private Equity Performance and Liquidity Risk. SSRN Electronic Journal, 2011, , .	0.4	1
146	Information Environment and Investor Behavior. SSRN Electronic Journal, 2011, , .	0.4	1
147	The Effect of ETFs on Stock Liquidity. SSRN Electronic Journal, 0, , .	0.4	37
148	Trading Frequency and Asset Pricing on the London Stock Exchange: Evidence from a New Price Impact Ratio. SSRN Electronic Journal, 2011, , .	0.4	13
149	Market Uncertainty and Sentiment, and the Post-Earnings Announcement Drift. SSRN Electronic Journal, 2011, , .	0.4	0
150	The Effect of Information Quality on Liquidity Risk. SSRN Electronic Journal, 2011, , .	0.4	17

#	ARTICLE	IF	CITATIONS
151	The Volatility of Liquidity and Expected Stock Returns. SSRN Electronic Journal, 0, , .	0.4	13
152	Liquidity Level or Liquidity Risk? Evidence from the Financial Crisis. Financial Analysts Journal, 2011, 67, 51-62.	1.2	64
153	Econometric Measures of Connectedness and Systemic Risk in the Finance and Insurance Sectors. SSRN Electronic Journal, 0, , .	0.4	69
154	Liquidity Changes around Seasoned Equity Issuance: Public Offerings versus Private Placements. Financial Review, 2011, 46, 127-149.	1.3	10
155	Fundamental Information in Technical Trading Strategies. Journal of Business Finance and Accounting, 2011, 38, 842-860.	1.5	9
156	The world price of liquidity risk. Journal of Financial Economics, 2011, 99, 136-161.	4.6	401
157	Liquidity risk and expected corporate bond returns. Journal of Financial Economics, 2011, 99, 628-650.	4.6	340
158	The liquidity risk of liquid hedge funds. Journal of Financial Economics, 2011, 100, 24-44.	4.6	166
159	Herding and Contrarian Behavior in Financial Markets. Econometrica, 2011, 79, 973-1026.	2.6	141
160	When Does Information Asymmetry Affect the Cost of Capital?. Journal of Accounting Research, 2011, 49, 1-40.	2.5	304
161	Inheriting Losers. Review of Financial Studies, 2011, 24, 786-820.	3.7	123
162	Are momentum traders different? Implications for the momentum puzzle. Applied Economics, 2011, 43, 4415-4430.	1.2	5
163	International price and earnings momentum. European Journal of Finance, 2012, 18, 535-573.	1.7	25
164	Liquidity Risk Premia in Corporate Bond Markets. Quarterly Journal of Finance, 2012, 02, 1250006.	0.4	63
165	The World Price of Credit Risk. Review of Asset Pricing Studies, 2012, 2, 112-152.	1.5	33
166	Diversification in Funds of Hedge Funds: Is It Possible to Overdiversify?. Review of Asset Pricing Studies, 2012, 2, 89-110.	1.5	77
169	The Common Components of Idiosyncratic Volatility. SSRN Electronic Journal, 2012, , .	0.4	12
170	Does liquidity risk explain low firm performance following seasoned equity offerings?. Journal of Banking and Finance, 2012, 36, 2770-2785.	1.4	22

#	ARTICLE	IF	CITATIONS
171	Forecasting Stock Returns Through an Efficient Aggregation of Mutual Fund Holdings. Review of Financial Studies, 2012, 25, 3490-3529.	3.7	84
172	Does Beta Move with News? Firm-Specific Information Flows and Learning about Profitability. Review of Financial Studies, 2012, 25, 2789-2839.	3.7	207
173	Equity order flow and exchange rate dynamics. Journal of Empirical Finance, 2012, 19, 359-381.	0.9	17
174	Are good-news firms riskier than bad-news firms?. Journal of Banking and Finance, 2012, 36, 1528-1535.	1.4	2
175	Informed trading, information uncertainty, and price momentum. Journal of Banking and Finance, 2012, 36, 2095-2109.	1.4	39
176	Private Equity Performance and Liquidity Risk. Journal of Finance, 2012, 67, 2341-2373.	3.2	194
177	Liquidity dynamics across public and private markets. Journal of International Money and Finance, 2012, 31, 1890-1910.	1.3	14
178	The cross-section of stock returns in frontier emerging markets. Journal of Empirical Finance, 2012, 19, 796-818.	0.9	103
179	Liquidity in the Foreign Exchange Market: Measurement, Commonality, and Risk Premiums. SSRN Electronic Journal, 2012, , .	0.4	30
180	Pricing of Liquidity Risks: Evidence from Multiple Liquidity Measures. SSRN Electronic Journal, 0, , .	0.4	1
181	Emerging Market Betas and the Cross Section of Hedge Fund Returns. SSRN Electronic Journal, 2012, , .	0.4	1
182	Jump on the Post-€Earnings Announcement Drift (corrected). Financial Analysts Journal, 2012, 68, 63-80.	1.2	12
183	The Price Impacts of Index Option Hedging and the Anomalous Weekly Reversals. SSRN Electronic Journal, 2012, , .	0.4	0
184	Hedge Fund Liquidity and Performance: Evidence from the Financial Crisis. SSRN Electronic Journal, 0, , .	0.4	2
185	Value and Momentum Everywhere. SSRN Electronic Journal, 0, , .	0.4	14
186	Short Selling and the Price Discovery Process. SSRN Electronic Journal, 2012, , .	0.4	66
187	Market Liquidity in the Financial Crisis: The Role of Liquidity Commonality and Flight-to-Quality. SSRN Electronic Journal, 2012, , .	0.4	11
188	The Sound of Silence: What Do We Know When Insiders Do Not Trade?. SSRN Electronic Journal, 2012, , .	0.4	7

#	ARTICLE	IF	CITATIONS
189	Market Reaction to Earnings When Investors Disagree. SSRN Electronic Journal, 2012, , .	0.4	0
190	Media Coverage and the Cross-Section of Stock Returns in Indonesia. SSRN Electronic Journal, 0, , .	0.4	0
191	Mutual Fund Competition and Profiting from the Post Earnings Announcement Drift. SSRN Electronic Journal, 0, , .	0.4	4
192	Whatâ€™s Not There: The Odd-Lot Bias in TAQ Data. SSRN Electronic Journal, 2012, , .	0.4	15
193	Does Beta Move with News? Firm-Specific Information Flows and Learning About Profitability. SSRN Electronic Journal, 2012, , .	0.4	18
194	Measuring Bond Mutual Fund Performance with Portfolio Characteristics. SSRN Electronic Journal, 2012, , .	0.4	1
195	Do Hedge Funds Supply or Demand Immediacy?. SSRN Electronic Journal, 2012, , .	0.4	8
196	Composite Liquidity: Characteristics and Risk. SSRN Electronic Journal, 2012, , .	0.4	0
197	Extreme Dependence Structures and the Cross-Section of Expected Stock Returns. SSRN Electronic Journal, 2012, , .	0.4	13
198	Sovereign, Bank and Insurance Credit Spreads: Connectedness and System Networks. SSRN Electronic Journal, 0, , .	0.4	18
199	Value and Momentum: Lessons from the Recent Financial Crisis. SSRN Electronic Journal, 2012, , .	0.4	0
200	The Relation between Momentum and Drift: Industry-Level Evidence from Equity Real Estate Investment Trusts (REITs). SSRN Electronic Journal, 2012, , .	0.4	1
201	Liquidity Commonality and Risk Management. SSRN Electronic Journal, 2012, , .	0.4	2
202	Sell-Order Illiquidity and the Cross-Section of Expected Stock Returns. SSRN Electronic Journal, 2012, , .	0.4	10
203	Excess Cash and Mutual Fund Performance. SSRN Electronic Journal, 2012, , .	0.4	9
204	Asymmetric Liquidity Risks and Asset Pricing. SSRN Electronic Journal, 0, , .	0.4	2
205	Liquidity and Asset Prices: An Empirical Investigation of the Finnish Stock Market. SSRN Electronic Journal, 2012, , .	0.4	1
206	Liquidity and Asset Returns Under Asymmetric Information and Imperfect Competition. Review of Financial Studies, 2012, 25, 1339-1365.	3.7	123

#	ARTICLE	IF	CITATIONS
207	Hedge funds as liquidity providers: Evidence from the Lehman bankruptcy. Journal of Financial Economics, 2012, 103, 570-587.	4.6	221
208	Understanding commonality in liquidity around the world. Journal of Financial Economics, 2012, 105, 82-112.	4.6	617
209	Econometric measures of connectedness and systemic risk in the finance and insurance sectors. Journal of Financial Economics, 2012, 104, 535-559.	4.6	1,737
210	Sell-order liquidity and the cross-section of expected stock returns. Journal of Financial Economics, 2012, 105, 523-541.	4.6	114
211	Systematic liquidity risk and stock price reaction to shocks. Accounting and Finance, 2012, 52, 467-493.	1.7	8
212	Does Information Asymmetry Matter to Equity Pricing? Evidence from Firms' Geographic Location*. Contemporary Accounting Research, 2013, 30, 140-181.	1.5	121
213	Hedge fund liquidity and performance: Evidence from the financial crisis. Journal of Banking and Finance, 2013, 37, 671-692.	1.4	37
214	Liquidity in the Foreign Exchange Market: Measurement, Commonality, and Risk Premiums. Journal of Finance, 2013, 68, 1805-1841.	3.2	260
215	Empirical Cross-Sectional Asset Pricing. Annual Review of Financial Economics, 2013, 5, 167-199.	2.5	63
216	Forecasting liquidity-adjusted intraday Value-at-Risk with vine copulas. Journal of Banking and Finance, 2013, 37, 3334-3350.	1.4	67
217	Market reaction to earnings news: A unified test of information risk and transaction costs. Journal of Accounting and Economics, 2013, 56, 251-266.	1.7	35
218	Liquidity risk of corporate bond returns: conditional approach. Journal of Financial Economics, 2013, 110, 358-386.	4.6	236
219	A new method for estimating liquidity risk: Insights from a liquidity-adjusted CAPM framework. Journal of International Financial Markets, Institutions and Money, 2013, 24, 184-197.	2.1	19
220	Macroeconomic risks, idiosyncratic risks and momentum profits. Borsa Istanbul Review, 2013, 13, 99-114.	2.4	2
221	Are short sellers incrementally informed prior to earnings announcements?. Journal of Empirical Finance, 2013, 21, 142-155.	0.9	31
222	Time-Varying Earnings Persistence and the Delayed Stock Return Reaction to Earnings Announcements*. Contemporary Accounting Research, 2013, 30, 549-578.	1.5	20
223	Market Liquidity Theory and Empirical Evidence. Handbook of the Economics of Finance, 2013, 2, 1289-1361.	3.1	67
224	Value and Momentum Everywhere. Journal of Finance, 2013, 68, 929-985.	3.2	1,781

#	ARTICLE	IF	CITATIONS
225	Liquidity Risk, Return Predictability, and Hedge Fundsâ€™ Performance: An Empirical Study. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 219-244.	2.0	33
226	Market liquidity in the financial crisis: The role of liquidity commonality and flight-to-quality. <i>Journal of Banking and Finance</i> , 2013, 37, 2284-2302.	1.4	89
227	SEO timing and liquidity risk. <i>Journal of Corporate Finance</i> , 2013, 19, 95-118.	2.7	20
228	The smallest firm effect: An international study. <i>Journal of International Money and Finance</i> , 2013, 32, 129-155.	1.3	68
229	Asset returns and liquidity effects: Evidence from a developed but small market. <i>Pacific-Basin Finance Journal</i> , 2013, 21, 1175-1190.	2.0	19
230	Momentum investing across economic states: evidence of market inefficiency in good times. <i>Applied Financial Economics</i> , 2013, 23, 51-56.	0.5	3
232	Analysis of the post-earnings announcement drift anomaly on the JSE. <i>Investment Analysts Journal</i> , 2013, 42, 17-34.	0.4	6
233	Analysis the relationship between liquidity, credit risk and market value in commercial Jordanian banking. <i>International Journal of Academic Research</i> , 2013, 5, 109-113.	0.1	0
234	Liquidity Risk and Momentum Spillover from Stocks to Bonds. <i>Journal of Fixed Income</i> , 2013, 23, 5-42.	0.5	9
235	Short Selling and the Price Discovery Process. <i>Review of Financial Studies</i> , 2013, 26, 287-322.	3.7	521
236	Analyst Disagreement and Aggregate Volatility Risk. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1877-1900.	2.0	40
237	An investigation into correlations between financial sentiment and prices in financial markets. , 2013, , .		1
238	THE SHRINKING SPACE FOR ANOMALIES. <i>Journal of Financial Research</i> , 2013, 36, 299-324.	0.7	8
239	Size Effects in the Pricing of Corporate Bonds. <i>Financial Markets, Institutions and Instruments</i> , 2013, 22, 229-258.	0.9	0
240	An Analysis of the Amihud Illiquidity Premium. <i>Review of Asset Pricing Studies</i> , 2013, 3, 133-176.	1.5	118
241	Institutional investors' involuntary trading behaviors, commonality in liquidity change and stock price fragility. <i>China Finance Review International</i> , 2013, 3, 90-110.	4.1	2
243	Do Hedge Funds Exploit Rare Disaster Concerns?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
244	Precautionary Savings with Risky Assets: When Cash Is Not Cash. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	9

#	ARTICLE	IF	CITATIONS
245	Institutional Ownership and Return Predictability across Economically Unrelated Stocks. SSRN Electronic Journal, 0, , .	0.4	6
246	Do Corporate Insiders Trade Profitably on Public Information? Evidence from Concentrated Supply Chains. SSRN Electronic Journal, 0, , .	0.4	11
247	The Pricing of Good and Bad Private Information. SSRN Electronic Journal, 0, , .	0.4	3
248	Local and Global Illiquidity Effects in the Balkans Frontier Markets. SSRN Electronic Journal, 2013, , .	0.4	0
249	The Volatility of Bid-Ask Spreads. SSRN Electronic Journal, 2013, , .	0.4	0
250	Liquidity Risk in Credit Default Swap Markets. SSRN Electronic Journal, 0, , .	0.4	8
251	Free Float and Market Liquidity Around the World. SSRN Electronic Journal, 2013, , .	0.4	0
252	Extreme Downside Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	9
253	Liquidity Shocks and Stock Bubbles. SSRN Electronic Journal, 2013, , .	0.4	0
254	Momentum and Insider Trading. SSRN Electronic Journal, 0, , .	0.4	0
255	Investor Type and Commonality in Liquidity. SSRN Electronic Journal, 2013, , .	0.4	0
256	Asymmetry in the Price Impact of Trades in an High-Frequency Microstructure Model with Jumps. SSRN Electronic Journal, 2013, , .	0.4	2
257	The Impact of High-Frequency Trading on Stock Market Liquidity Measures. SSRN Electronic Journal, 0, , .	0.4	13
258	Investor Attention and the Post Earnings Announcement Drift. SSRN Electronic Journal, 0, , .	0.4	0
259	Firm Complexity and Post-Earnings-Announcement Drift. SSRN Electronic Journal, 2013, , .	0.4	8
260	A New Test for the Detection of the Pricing Role of Aggregate Idiosyncratic Risk in the Predictive Regression. SSRN Electronic Journal, 0, , .	0.4	0
261	Fire-Sale Spillovers and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	53
262	Liquidity and Investment Horizon. SSRN Electronic Journal, 2013, , .	0.4	0

#	ARTICLE	IF	CITATIONS
263	The Effect of Mandatory CSR Disclosure on Information Asymmetry: Evidence from a Quasi-Natural Experiment in China. SSRN Electronic Journal, 0, , .	0.4	48
264	â€¦ and the Cross-Section of Expected Returns. SSRN Electronic Journal, 0, , .	0.4	32
265	The Size Effect in Value and Momentum Factors: Implications for the Cross-Section of International Stock Returns. SSRN Electronic Journal, 0, , .	0.4	1
266	How Do Hedge Fund 'Stars' Create Value? Evidence from Their Daily Trades. SSRN Electronic Journal, 0, , .	0.4	3
267	Size, Value, and Momentum in Developed Country Equity Returns: Macroeconomic and Liquidity Exposures. SSRN Electronic Journal, 0, , .	0.4	2
268	Studying the Relationship between Liquidity Risk and Market Risk with Non-Ordinary Return at Famaâ€™ French Three Factor Model at Tehran Stock Exchange. International Business Research, 2014, 7, .	0.2	5
269	Taming Momentum Crashes: A Simple Stop-Loss Strategy. SSRN Electronic Journal, 2014, , .	0.4	4
270	The Level, Slope and Curve Factor Model for Stocks. SSRN Electronic Journal, 2014, , .	0.4	8
271	Information Asymmetry, Information Content, and Underreaction to Earnings Announcements. SSRN Electronic Journal, 2014, , .	0.4	0
272	Facts and Fantasies About Factor Investing. SSRN Electronic Journal, 2014, , .	0.4	12
273	Global Financial Crisis, Liquidity Shocks and Global Financial Stability. SSRN Electronic Journal, 0, , .	0.4	2
274	Illusory Value, Size and Momentum Premiums in the CEE Markets. SSRN Electronic Journal, 0, , .	0.4	10
275	The Liquidity Risk Adjusted Epstein-Zin Model. SSRN Electronic Journal, 2014, , .	0.4	0
276	Public Information and Price Discovery: Trade Time vs Clock Time. SSRN Electronic Journal, 2014, , .	0.4	0
277	Liquidity Risk and the Performance of UK Mutual Funds. SSRN Electronic Journal, 0, , .	0.4	1
278	Actual Share Repurchases, Price Efficiency, and the Information Content of Stock Prices. SSRN Electronic Journal, 0, , .	0.4	2
279	Shocks to the Volatility of Order Flow and Asset Prices. SSRN Electronic Journal, 2014, , .	0.4	2
280	The Effect of Algorithmic Trading on Firm Value. SSRN Electronic Journal, 2014, , .	0.4	0

#	ARTICLE	IF	CITATIONS
281	The Muni Bond Spread: Credit, Liquidity, and Tax. SSRN Electronic Journal, 0, , .	0.4	15
282	Benefits (and Pitfalls) of Long-Term Investing. SSRN Electronic Journal, 2014, , .	0.4	6
283	Empirical Investigation of the Causal Relationships Among Herding, Stock Market Returns, and Illiquidity: Evidence from Major Asian Markets. Review of Pacific Basin Financial Markets and Policies, 2014, 17, 1450018.	0.7	7
284	When Good News Is Not So Good: Economy-wide Uncertainty and Stock Returns. Journal of Business Finance and Accounting, 2014, 41, 1101-1123.	1.5	9
285	Contrarian and momentum trading: a review of the literature. Review of Behavioral Finance, 2014, 6, 63-82.	1.2	29
286	Liquidity Risk and Economies of Scale in Funds of Hedge Funds. Journal of Alternative Investments, 2014, 17, 51-67.	0.3	4
287	Liquidity premium and the Corwin-Schultz bid-ask spread estimate. China Finance Review International, 2014, 4, 168-186.	4.1	6
288	Can traders beat the market? Evidence from insider trades. China Finance Review International, 2014, 4, 243-270.	4.1	3
289	Predictions of corporate bond excess returns. Journal of Financial Markets, 2014, 21, 123-152.	0.7	27
290	Emerging Market Exposures and the Predictability of Hedge Fund Returns. Financial Management, 2014, 43, 149-180.	1.5	16
291	Commonality in Liquidity Across International Borders: Evidence from Futures Markets. Journal of Futures Markets, 2014, 34, 807-818.	0.9	14
292	Local and global illiquidity effects in the Balkans frontier markets. Applied Economics, 2014, 46, 3861-3873.	1.2	1
293	Trading Strategies Around Earnings Announcements. Journal of Trading, 2014, 10, 21-36.	0.2	0
294	Market uncertainty, market sentiment, and the post-earnings announcement drift. Review of Quantitative Finance and Accounting, 2014, 43, 45-73.	0.8	27
295	The profitability, costs and systematic risk of the post-earnings-announcement-drift trading strategy. Review of Quantitative Finance and Accounting, 2014, 43, 605-625.	0.8	4
296	Limited attention, share repurchases, and takeover risk. Journal of Banking and Finance, 2014, 42, 283-301.	1.4	26
297	Mutual fund performance evaluation with active peer benchmarks. Journal of Financial Economics, 2014, 112, 1-29.	4.6	116
298	Size, value, and momentum in developed country equity returns: Macroeconomic and liquidity exposures. Journal of International Money and Finance, 2014, 44, 179-209.	1.3	25

#	ARTICLE	IF	CITATIONS
299	The asset pricing effects of UK market liquidity shocks: Evidence from tick data. <i>International Review of Financial Analysis</i> , 2014, 32, 85-94.	3.1	19
300	Liquidity discount in the opaque market: The evidence from Taiwan's Emerging Stock Market. <i>Pacific-Basin Finance Journal</i> , 2014, 29, 297-309.	2.0	2
301	The efficiency of earnings forecast pricing. <i>Journal of Accounting and Public Policy</i> , 2014, 33, 490-509.	1.1	1
302	Price impact and asset pricing. <i>Journal of Financial Markets</i> , 2014, 19, 1-38.	0.7	20
303	Liquidity Shocks and Stock Market Reactions. <i>Review of Financial Studies</i> , 2014, 27, 1434-1485.	3.7	154
304	Liquidity provision and stock return predictability. <i>Journal of Banking and Finance</i> , 2014, 45, 140-151.	1.4	12
305	Pricing of liquidity risks: Evidence from multiple liquidity measures. <i>Journal of Empirical Finance</i> , 2014, 25, 112-133.	0.9	43
306	Stock returns with consumption and illiquidity risks. <i>International Review of Economics and Finance</i> , 2014, 29, 57-74.	2.2	5
307	Portfolio Choice with Illiquid Assets. <i>Management Science</i> , 2014, 60, 2737-2761.	2.4	116
308	How do momentum strategies "score" against individual investors in Taiwan, Hong Kong and Korea?. <i>Emerging Markets Review</i> , 2014, 21, 67-81.	2.2	3
309	Liquidity risk and the performance of UK mutual funds. <i>International Review of Financial Analysis</i> , 2014, 35, 178-189.	3.1	16
310	Cash Holdings and Mutual Fund Performance*. <i>Review of Finance</i> , 2014, 18, 1425-1464.	3.2	89
311	Reprint of: Market liquidity in the financial crisis: The role of liquidity commonality and flight-to-quality. <i>Journal of Banking and Finance</i> , 2014, 45, 152-170.	1.4	40
312	Short-sales constraints and liquidity change: Cross-sectional evidence from the Hong Kong Market. <i>Pacific-Basin Finance Journal</i> , 2014, 26, 98-122.	2.0	29
313	Do Hedge Funds Supply or Demand Liquidity?*. <i>Review of Finance</i> , 2014, 18, 1259-1298.	3.2	73
314	Turnover: Liquidity or Uncertainty?. <i>Management Science</i> , 2014, 60, 2478-2495.	2.4	67
315	Onshore and Offshore Hedge Funds: Are They Twins?. <i>Management Science</i> , 2014, 60, 74-91.	2.4	49
316	The Empirical Analysis of Liquidity. <i>Foundations and Trends in Finance</i> , 2014, 8, 263-365.	1.7	92

#	ARTICLE	IF	CITATIONS
318	Liquidity and the Value at Risk. Jahrbucher Fur Nationalokonomie Und Statistik, 2014, 234, 572-602.	0.4	0
319	The Diminishing Liquidity Premium. Journal of Financial and Quantitative Analysis, 2015, 50, 197-229.	2.0	116
320	Volatility, distress risk, and the cross-section of portfolio returns. Review of Accounting and Finance, 2015, 14, 149-171.	2.5	5
321	Unsophisticated Arbitrageurs and Market Efficiency: Overreacting to a History of Underreaction?. Journal of Accounting Research, 2015, 53, 175-220.	2.5	42
323	The Economics and Finance of Hedge Funds: A Review of the Academic Literature. Foundations and Trends in Finance, 2015, 10, 1-111.	1.7	48
324	Alphanomics: The Informational Underpinnings of Market Efficiency. Foundations and Trends in Accounting, 2015, 9, 59-258.	2.7	46
325	SKEWNESS AND THE ASYMMETRY IN EARNINGS ANNOUNCEMENT RETURNS. Journal of Financial Research, 2015, 38, 145-168.	0.7	0
326	Outsourcing in the International Mutual Fund Industry: An Equilibrium View. Journal of Finance, 2015, 70, 2275-2308.	3.2	59
327	Price and Earnings Momentum, Transaction Costs, and an Innovative Practitioner Technique. International Review of Finance, 2015, 15, 555-597.	1.1	2
329	Size Matters, If You Control Your Junk. SSRN Electronic Journal, 2015, , .	0.4	5
330	Long-Short Commodity Investing: A Review of the Literature. SSRN Electronic Journal, 2015, , .	0.4	1
331	Crowded Spaces and Copycat Risk Management. SSRN Electronic Journal, 2015, , .	0.4	1
332	Size Matters, If You Control Your Junk. SSRN Electronic Journal, 0, , .	0.4	10
333	Earnings Management, Earnings Surprises, and Distressed Firms. Accounting and Finance Research, 2015, 5, .	0.2	2
334	Days to Cover and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	3
335	The Non-Information Cost of Trading and Its Relative Importance in Asset Pricing. SSRN Electronic Journal, 0, , .	0.4	1
336	Institutional Trading and Anomalies. SSRN Electronic Journal, 0, , .	0.4	1
337	Transaction Costs, Liquidity Risk, and the CCAPM. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
338	The Economics of Disclosure and Financial Reporting Regulation: Evidence and Suggestions for Future Research. SSRN Electronic Journal, 0, , .	0.4	28
339	What Explains the Dynamics of 100 Anomalies?. SSRN Electronic Journal, 2015, , .	0.4	12
340	Persistency of the Momentum Effect: The Role of Consistent Winners and Losers. SSRN Electronic Journal, 0, , .	0.4	1
341	Intraday Return Predictability, Informed Limit Orders, and Algorithmic Trading. SSRN Electronic Journal, 0, , .	0.4	0
342	High-Frequency Volatility Estimation and the Relative Importance of Market Microstructure Variables: An Autoregressive Conditional Intensity Approach. SSRN Electronic Journal, 0, , .	0.4	0
343	Volatility and Liquidity. SSRN Electronic Journal, 0, , .	0.4	7
344	Liquidity Patterns in the U.S. Corporate Bond Market. SSRN Electronic Journal, 0, , .	0.4	1
345	Ninety Years of Media Coverage and the Cross-Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	6
346	Asymmetric Information and Liquidity Provision. SSRN Electronic Journal, 0, , .	0.4	0
348	Performance of Technology Sector Hedge Funds in Emerging Markets. Emerging Markets Finance and Trade, 2015, 51, 985-1000.	1.7	0
349	Getting More Value out of the Value Factor. Journal of Investing, 2015, 24, 8-16.	0.1	0
350	Dissecting sources of price momentum: evidence from India. International Journal of Emerging Markets, 2015, 10, 801-819.	1.3	6
351	Liquidity shocks and stock bubbles. Journal of International Financial Markets, Institutions and Money, 2015, 35, 132-146.	2.1	8
352	The pricing of liquidity risk on the Shanghai stock market. International Review of Economics and Finance, 2015, 38, 112-130.	2.2	19
353	Liquidity. , 2015, , 197-214.		0
354	Liquidity risk and cross-sectional return in the housing market. Habitat International, 2015, 49, 426-434.	2.3	17
355	Information environment and investor behavior. Journal of Banking and Finance, 2015, 59, 250-264.	1.4	14
356	Time series momentum trading strategy and autocorrelation amplification. Quantitative Finance, 2015, 15, 1471-1487.	0.9	25

#	ARTICLE	IF	CITATIONS
357	Commonality in liquidity in emerging markets: Another supply-side explanation. <i>International Review of Economics and Finance</i> , 2015, 39, 90-106.	2.2	28
358	Why does higher variability of trading activity predict lower expected returns?. <i>Journal of Banking and Finance</i> , 2015, 58, 457-470.	1.4	10
359	Measuring bond mutual fund performance with portfolio characteristics. <i>Journal of Empirical Finance</i> , 2015, 33, 223-242.	0.9	50
360	Liquidity and stock returns: Evidence from international markets. <i>Global Finance Journal</i> , 2015, 27, 73-97.	2.8	37
361	Do sophisticated investors interpret earnings conference call tone differently than investors at large? Evidence from short sales. <i>Journal of Corporate Finance</i> , 2015, 31, 203-219.	2.7	110
362	Industry herding and momentum strategies. <i>Pacific-Basin Finance Journal</i> , 2015, 32, 95-110.	2.0	35
363	What explains the dynamics of 100 anomalies?. <i>Journal of Banking and Finance</i> , 2015, 57, 65-85.	1.4	154
364	Estimating the price impact of trades in a high-frequency microstructure model with jumps. <i>Journal of Banking and Finance</i> , 2015, 61, S205-S224.	1.4	12
365	Commonality in hedge fund returns: Driving factors and implications. <i>Journal of Banking and Finance</i> , 2015, 54, 266-280.	1.4	12
366	Information, Illiquidity, and Cost of Capital. <i>Contemporary Accounting Research</i> , 2015, 32, 438-454.	1.5	33
367	Two-step acquisitions and liquidity spread. <i>Journal of Economics and Finance</i> , 2015, 39, 262-287.	0.8	1
368	Robust analysis for downside risk in portfolio management for a volatile stock market. <i>Economic Modelling</i> , 2015, 44, 86-96.	1.8	30
369	Liquidity and Asset prices: An Empirical Investigation of the Nordic Stock Markets. <i>European Financial Management</i> , 2015, 21, 672-705.	1.7	13
370	A comparison among various dimensions of illiquidity effect: A case study of Finland. <i>Research in International Business and Finance</i> , 2015, 33, 204-220.	3.1	4
371	Attentive insider trading. <i>Journal of Financial Economics</i> , 2015, 115, 84-101.	4.6	113
372	Does return dispersion explain the accrual and investment anomalies?. <i>Journal of Accounting and Economics</i> , 2015, 60, 133-148.	1.7	36
373	The Pricing of the Illiquidity Factor's Systematic Risk. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	2
374	Implied Volatility Duration and the Early Resolution Premium. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	2

#	ARTICLE	IF	CITATIONS
375	Liquidity Shocks and Real GDP Growth: Evidence from a Bayesian Time-Varying Parameter VAR. SSRN Electronic Journal, 2016, , .	0.4	0
376	Risk and Risk Premia. SSRN Electronic Journal, 2016, , .	0.4	0
377	Macro News, Micro News, and Stock Prices. SSRN Electronic Journal, 0, , .	0.4	29
378	A Mind is a Terrible Thing to Change: Confirmatory Bias in Financial Markets. SSRN Electronic Journal, 0, , .	0.4	2
379	High Funding Risk, Low Return. SSRN Electronic Journal, 2016, , .	0.4	0
380	Trade-Time Based Measures of Liquidity. SSRN Electronic Journal, 2016, , .	0.4	2
381	The Perception of Dependence and Investment Decisions. SSRN Electronic Journal, 2016, , .	0.4	6
382	Asset Pricing with Extreme Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	3
383	Investing in Global Markets: Big Data and Applications of Robust Regression. Frontiers in Applied Mathematics and Statistics, 2016, 1, .	0.7	6
384	Which Mechanism, Illiquidity or Volatility Risk, Better Explains the Equity Premium Puzzle?. SSRN Electronic Journal, 2016, , .	0.4	0
385	Skewness, Short Interest, and the Efficiency of Stock Prices. SSRN Electronic Journal, 0, , .	0.4	0
386	Stock Liquidity Risk and the Cross-sectional Earnings>Returns Relationship. Journal of Business Finance and Accounting, 2016, 43, 1121-1141.	1.5	4
387	Components of the Bid-Ask Spread and Variance: A Unified Approach. Journal of Futures Markets, 2016, 36, 545-563.	0.9	9
388	The Economics of Disclosure and Financial Reporting Regulation: Evidence and Suggestions for Future Research. Journal of Accounting Research, 2016, 54, 525-622.	2.5	1,096
389	Time-Varying Liquidity and Momentum Profits. Journal of Financial and Quantitative Analysis, 2016, 51, 1897-1923.	2.0	101
390	A Liquidity Index. Journal of Fixed Income, 2016, 25, 5-19.	0.5	3
391	Does liquidity affect housing market performance? An empirical study with spatial panel approach. Land Use Policy, 2016, 56, 189-196.	2.5	6
392	Further evidence on the strategic timing of earnings news: Joint analysis of weekdays and times of day. Journal of Accounting and Economics, 2016, 62, 24-45.	1.7	56

#	ARTICLE	IF	CITATIONS
393	Public news arrival and the idiosyncratic volatility puzzle. <i>Journal of Empirical Finance</i> , 2016, 37, 159-172.	0.9	36
394	Liquidity, resiliency and market quality around predictable trades: Theory and evidence. <i>Journal of Financial Economics</i> , 2016, 121, 142-166.	4.6	91
395	An index-based measure of liquidity. <i>Journal of Banking and Finance</i> , 2016, 68, 162-178.	1.4	12
396	Voluntary Disclosure with Informed Trading in the IPO Market. <i>Journal of Accounting Research</i> , 2016, 54, 1365-1394.	2.5	14
397	Commonality in Liquidity: A Demand-Side Explanation. <i>Review of Financial Studies</i> , 2016, 29, 1943-1974.	3.7	155
398	Free float and market liquidity around the world. <i>Journal of Empirical Finance</i> , 2016, 38, 236-257.	0.9	23
399	The Epstein-Zin Model with Liquidity Extension. <i>Financial Review</i> , 2016, 51, 113-146.	1.3	3
400	Commodities momentum: A behavioral perspective. <i>Journal of Banking and Finance</i> , 2016, 72, 133-150.	1.4	31
401	Asymmetric Effects of Informed Trading on the Cost of Equity Capital. <i>Management Science</i> , 2016, 62, 2460-2480.	2.4	36
402	Derivatives usage, securitization, and the crash sensitivity of bank stocks. <i>Journal of Banking and Finance</i> , 2016, 71, 183-205.	1.4	14
403	Liquidity in Up and Down Markets for Asset Pricing: Evidence from the Taiwan Stock Market. <i>Asia-Pacific Journal of Financial Studies</i> , 2016, 45, 729-754.	0.6	3
404	Size and value effects in equity hedge funds. <i>Investment Analysts Journal</i> , 2016, 45, S17-S31.	0.4	2
405	Do the size, value, and momentum factors drive stock returns in emerging markets?. <i>Journal of International Money and Finance</i> , 2016, 69, 179-204.	1.3	31
406	Stock returns and future tense language in 10-K reports. <i>Journal of Banking and Finance</i> , 2016, 71, 50-61.	1.4	22
407	Long-short commodity investing: A review of the literature. <i>Journal of Commodity Markets</i> , 2016, 1, 3-13.	0.9	45
408	The Noninformation Cost of Trading and Its Relative Importance in Asset Pricing. <i>Review of Asset Pricing Studies</i> , 2016, 6, 261-302.	1.5	9
409	λ and the Cross-Section of Expected Returns. <i>Review of Financial Studies</i> , 2016, 29, 5-68.	3.7	1,593
410	Transaction costs, liquidity risk, and the CCAPM. <i>Journal of Banking and Finance</i> , 2016, 63, 126-145.	1.4	9

#	ARTICLE	IF	CITATIONS
411	International stock market liquidity: a review. <i>Managerial Finance</i> , 2016, 42, 118-135.	0.7	15
412	Does systematic distress risk drive the investment growth anomaly?. <i>Quarterly Review of Economics and Finance</i> , 2016, 61, 240-248.	1.5	4
413	Commonality in liquidity: Effects of monetary policy and macroeconomic announcements. <i>Finance Research Letters</i> , 2016, 16, 125-131.	3.4	25
414	Conditional portfolio allocation: Does aggregate market liquidity matter?. <i>Journal of Empirical Finance</i> , 2016, 35, 110-135.	0.9	3
415	When noise trading fades, volatility rises. <i>Review of Quantitative Finance and Accounting</i> , 2016, 47, 475-512.	0.8	2
416	Media Content, Accounting Quality, and Liquidity Volatility. <i>European Accounting Review</i> , 2017, 26, 1-25.	2.1	22
417	Asset Pricing with Downside Liquidity Risks. <i>Management Science</i> , 2017, 63, 2549-2572.	2.4	36
418	Can Liquidity Risk Explain Diseconomies of Scale in Hedge Funds?. <i>Quarterly Journal of Finance</i> , 2017, 07, 1750002.	0.4	0
419	Momentum in International Commodity Futures Markets. <i>Journal of Futures Markets</i> , 2017, 37, 803-835.	0.9	24
420	The disappearing abnormal returns to a fundamental signal strategy. <i>Managerial Finance</i> , 2017, 43, 406-424.	0.7	1
421	Impacts of oil price shocks on Chinese stock market liquidity. <i>International Review of Economics and Finance</i> , 2017, 50, 136-174.	2.2	33
422	Accounting Quality, Liquidity Risk, and Post-Earnings Announcement Drift. <i>Contemporary Accounting Research</i> , 2017, 34, 1649-1680.	1.5	12
423	A Mind Is a Terrible Thing to Change: Confirmatory Bias in Financial Markets. <i>Review of Financial Studies</i> , 2017, 30, 2066-2109.	3.7	91
424	Information Shocks and Short-Term Market Underreaction. <i>Journal of Financial Economics</i> , 2017, 124, 43-64.	4.6	61
425	Liquidity shocks and real GDP growth: Evidence from a Bayesian time-varying parameter VAR. <i>Journal of International Money and Finance</i> , 2017, 72, 93-117.	1.3	14
426	Precautionary Savings with Risky Assets: When Cash Is Not Cash. <i>Journal of Finance</i> , 2017, 72, 793-852.	3.2	182
427	What Style Liquidity Timing Skills Do Mutual Fund Managers Possess?. <i>Financial Review</i> , 2017, 52, 597-626.	1.3	5
428	Tailored versus Mass Produced: Portfolio Managers Concurrently Managing Separately Managed Accounts and Mutual Funds. <i>Financial Review</i> , 2017, 52, 531-561.	1.3	8

#	ARTICLE	IF	CITATIONS
429	Liquidity and the implied cost of equity capital. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017, 51, 15-38.	2.1	12
430	Price Impact or Trading Volume: Why Is the Amihud (2002) Measure Priced?. <i>Review of Financial Studies</i> , 2017, 30, 4481-4520.	3.7	79
431	Mutual fund skill in timing market volatility and liquidity. <i>International Journal of Finance and Economics</i> , 2017, 22, 257-273.	1.9	10
432	Volatility of aggregate volatility and hedge fund returns. <i>Journal of Financial Economics</i> , 2017, 125, 491-510.	4.6	76
433	Firm size, ownership structure, and systematic liquidity risk: The case of an emerging market. <i>Journal of Financial Stability</i> , 2017, 31, 62-80.	2.6	17
434	Why Do Canadian Firms Cross-list? The Flip Side of the Issue. <i>Abacus</i> , 2017, 53, 211-239.	0.9	2
435	Momentum profits and time varying illiquidity effect. <i>Finance Research Letters</i> , 2017, 20, 253-259.	3.4	4
436	Bond repurchase objectives and the repurchase method choice. <i>Journal of Accounting and Economics</i> , 2017, 63, 385-403.	1.7	5
437	Market Illiquidity and Conditional Equity Premium. <i>Financial Management</i> , 2017, 46, 743-766.	1.5	7
438	Institutional ownership and return predictability across economically unrelated stocks. <i>Journal of Financial Intermediation</i> , 2017, 31, 45-63.	1.4	16
439	Portfolio Construction, Measurement, and Efficiency. , 2017, , .		1
440	Hedge Fund Return Dependence: Model Misspecification or Liquidity Spirals?. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 2157-2181.	2.0	6
441	Are the Fama French Factors Treated as Risk? Evidence from CEO Compensation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
442	Uncertain Market Making. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	8
443	Hedge Fund Regulation and Fund Governance: Evidence on the Effects of Mandatory Disclosure Rules. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
444	A First Glimpse into the Short Side of Hedge Funds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
445	An Earnings, Liquidity, and Market Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
446	Profitability of Style based Investment Strategies: Evidence from India. <i>Asian Journal of Finance and Accounting</i> , 2017, 9, 1.	0.2	3

#	ARTICLE	IF	CITATIONS
447	Daily Winners and Losers. SSRN Electronic Journal, 0, , .	0.4	10
448	Information Externalities of Disclosure Regulation: Evidence from SFAS 161. SSRN Electronic Journal, 2017, , .	0.4	6
449	Liquidity Discount Model and Spillover Effects. SSRN Electronic Journal, 0, , .	0.4	0
450	The Strategic Responses from Sophisticated Investors to Inaccurate Forecast of Financial Analysts. Accounting and Finance Research, 2017, 7, 272.	0.2	0
451	Is Liquidity Risk Priced in Partially Segmented Markets?. SSRN Electronic Journal, 2017, , .	0.4	4
452	Equity Incentives, Disclosure Quality, and Stock Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	2
453	Commonality in Liquidity: The Culture Channel. SSRN Electronic Journal, 0, , .	0.4	0
454	Return and volatility co-movement in commodity futures markets: the effects of liquidity risk. Quantitative Finance, 2018, 18, 1471-1486.	0.9	16
455	Dissecting stock price momentum using financial statement analysis. Accounting and Finance, 2018, 58, 3-43.	1.7	14
456	Can stock market liquidity and volatility predict business cycles?. Studies in Economics and Finance, 2018, 35, 81-96.	1.2	5
457	Continuing overreaction and momentum in a market with price limits. Pacific-Basin Finance Journal, 2018, 48, 56-71.	2.0	10
458	Real Earnings Management, Liquidity Risk and REITs SEO Dynamics. Journal of Real Estate Finance and Economics, 2018, 56, 410-442.	0.8	13
459	Are the Fama French factors treated as risk? Evidence from CEO compensation. European Financial Management, 2018, 24, 728-774.	1.7	3
460	Productivity Risk and Industry Momentum. Financial Management, 2018, 47, 739-774.	1.5	4
461	Do Hedge Funds Exploit Rare Disaster Concerns?. Review of Financial Studies, 2018, 31, 2650-2692.	3.7	42
462	Liquidity Provision and the Cross Section of Hedge Fund Returns. Management Science, 2018, 64, 3288-3312.	2.4	57
463	Post-Earnings-Announcement Drift and the Return Predictability of Earnings Levels: One Effect or Two?. Management Science, 2018, 64, 4877-4892.	2.4	6
464	Leverage constraints and asset prices: Insights from mutual fund risk taking. Journal of Financial Economics, 2018, 127, 325-341.	4.6	74

#	ARTICLE	IF	CITATIONS
465	On the Earnings and Price Momentum Strategies: Evidence from European Real Estate Firms. Journal of Real Estate Finance and Economics, 2018, 57, 400-430.	0.8	8
466	Persistency of the momentum effect. European Financial Management, 2018, 24, 856-892.	1.7	7
467	LIQUIDITY AS AN ASSET PRICING FACTOR IN THE UK. Journal of Financial Management Markets and Institutions, 2018, 06, 1850008.	0.5	0
468	Closed-End Fund IPOs: Sold, Not Bought. Critical Finance Review, 2018, 7, 201-240.	0.4	5
469	Resiliency and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
470	Liquidity Risk?. SSRN Electronic Journal, 2018, , .	0.4	2
471	A New Metric of Market Underreaction to Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	1
472	Audit Quality and Investment Efficiency with Informed Trading. SSRN Electronic Journal, 2018, , .	0.4	0
473	Which Liquidity Proxy Measures Liquidity Best in Emerging Markets?. Economies, 2018, 6, 67.	1.2	18
474	LIQUIDITY AS AN ASSET PRICING FACTOR IN THE UK. Journal of Financial Management Markets and Institutions, 2018, , 1850008.	0.5	0
475	Liquidity Risk and the Labor Hiring Premium. SSRN Electronic Journal, 2018, , .	0.4	0
476	Volatility Derivatives and Market (Il)liquidity. SSRN Electronic Journal, 0, , .	0.4	0
477	50 Years in PEAD Research. SSRN Electronic Journal, 2018, , .	0.4	2
478	Co-Existence of Trend and Value in Financial Markets: Estimating an Extended Chiarella Model. SSRN Electronic Journal, 0, , .	0.4	2
479	Investor Sentiment and the Cross-Section of Corporate Bond Returns. SSRN Electronic Journal, 2018, , .	0.4	1
480	Does financial advisor quality improve liquidity and issuer benefits in segmented markets? Evidence from the municipal bond market. Journal of Public Budgeting, Accounting and Financial Management, 2018, 30, 440-458.	1.3	1
481	Term Structure(s) of the Equity Risk Premium. SSRN Electronic Journal, 0, , .	0.4	2
482	Trading Costs. SSRN Electronic Journal, 0, , .	0.4	54

#	ARTICLE	IF	CITATIONS
483	Momentum in Imperial Russia. <i>Journal of Financial Economics</i> , 2018, 130, 579-591.	4.6	38
484	Fact, Fiction, and the Size Effect. <i>Journal of Portfolio Management</i> , 2018, 45, 34-61.	0.3	55
485	Fact, Fiction, and the Size Effect. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	5
486	Post Earnings Announcement Drift (PEAD) in Polish Stock Market. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
487	Is It Who You Know or What You Know? Evidence from IPO Allocations and Mutual Fund Performance. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 2491-2523.	2.0	20
489	Triangular No-€ Arbitrage Estimation through Bitcoin: An Application in Venezuelan Bolivars. <i>Asia-Pacific Journal of Financial Studies</i> , 2018, 47, 529-545.	0.6	3
490	A tale of two risks in the EMU sovereign debt markets. <i>Economics Letters</i> , 2018, 172, 102-106.	0.9	2
491	Crash Sensitivity and the Cross Section of Expected Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 1059-1100.	2.0	113
492	Demystifying Commodity Futures in China. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
493	An earnings, liquidity, and market model. <i>Applied Economics</i> , 2018, 50, 6220-6248.	1.2	4
494	Equity market momentum: A synthesis of the literature and suggestions for future work. <i>Pacific-Basin Finance Journal</i> , 2018, 51, 291-296.	2.0	36
495	Size matters, if you control your junk. <i>Journal of Financial Economics</i> , 2018, 129, 479-509.	4.6	140
496	Market downturns, zero investment strategies and systematic liquidity risk. <i>Finance Research Letters</i> , 2019, 28, 246-253.	3.4	2
497	Trading Regularity and Fund Performance. <i>Review of Financial Studies</i> , 2019, 32, 374-422.	3.7	27
498	Commemorating the Fifty-Year Anniversary of Ball and Brown (1968): The Evolution of Capital Market Research over the Past Fifty Years. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0
499	Commonality in liquidity among Middle East and North Africa emerging stock markets: Does it really matter?. <i>Economic Systems</i> , 2019, 43, 100699.	1.0	2
500	How do disposition effect and anchoring bias interact to impact momentum in stock returns?. <i>Journal of Empirical Finance</i> , 2019, 53, 238-256.	0.9	12
501	Accounting Comparability and the Mispricing of Asset Growth, Accruals and Earnings. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2

#	ARTICLE	IF	CITATIONS
502	Commemorating the 50 th Year Anniversary of Ball and Brown (1968): The Evolution of Capital Market Research over the Past 50 Years. <i>Journal of Accounting Research</i> , 2019, 57, 1117-1159.	2.5	20
503	Crowded Trades and Tail Risk. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	2
504	Factor Premia and Factor Timing: A Century of Evidence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	23
505	Financial constraints, stock liquidity, and stock returns. <i>Journal of International Financial Markets, Institutions and Money</i> , 2019, 63, 101139.	2.1	12
506	Can tail risk explain size, bookâ€toâ€market, momentum, and idiosyncratic volatility anomalies?. <i>Journal of Business Finance and Accounting</i> , 2019, 46, 1263-1298.	1.5	4
507	Tests of Alternative Asset Pricing Models Using Individual Security Returns and a New Multivariate F-Test. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2019, 22, 1950001.	0.7	2
508	Asset pricing with extreme liquidity risk. <i>Journal of Empirical Finance</i> , 2019, 54, 143-165.	0.9	9
509	An analytical measure of market underreaction to earnings news. <i>International Review of Economics and Finance</i> , 2019, 64, 612-624.	2.2	5
510	Industry Herding and the Profitability of Momentum Strategies During Market Crises. <i>Journal of Behavioral Finance</i> , 2019, 20, 195-212.	0.8	7
511	Hedge Fund Regulation and Fund Governance: Evidence on the Effects of Mandatory Disclosure Rules. <i>Journal of Accounting Research</i> , 2019, 57, 845-888.	2.5	18
512	Local versus non-local effects of Chinese media and post-earnings announcement drift. <i>Journal of Banking and Finance</i> , 2019, 106, 82-92.	1.4	29
513	Liquidity Risk After 20 Years. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
515	Momentum Crashes and Variations to Market Liquidity. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0
516	The Night and Day of Amihud's (2002) Liquidity Measure. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	3
517	Derivatives pricing with liquidity risk. <i>Journal of Futures Markets</i> , 2019, 39, 1471-1485.	0.9	10
518	Employment Growth, Liquidity Risk, and the Cross-section of Stock Returns. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	0
519	When Anomalies Are Publicized Broadly, Do Institutions Trade Accordingly?. <i>Management Science</i> , 2019, 65, 4555-4574.	2.4	62
520	Liquidity of financial markets: a review. <i>Studies in Economics and Finance</i> , 2019, 37, 201-227.	1.2	10

#	ARTICLE	IF	CITATIONS
521	Liquidity Risk After 20 Years. <i>Critical Finance Review</i> , 2019, 8, 277-299.	0.4	13
522	Global Asset Allocation Strategy Using a Hidden Markov Model. <i>Journal of Risk and Financial Management</i> , 2019, 12, 168.	1.1	6
523	A Market-Based Funding Liquidity Measure. <i>Review of Asset Pricing Studies</i> , 2019, 9, 356-393.	1.5	23
524	Liquidity shocks and institutional investors. <i>North American Journal of Economics and Finance</i> , 2019, 47, 184-209.	1.8	4
525	Attention to Market Information and Underreaction to Earnings on Market Moving Days. <i>Journal of Financial and Quantitative Analysis</i> , 2019, 54, 2493-2516.	2.0	15
526	Transitory prices, resiliency, and the cross-section of stock returns. <i>International Review of Financial Analysis</i> , 2019, 63, 243-256.	3.1	6
527	Informed trading in public debt markets. <i>Accounting and Finance</i> , 2019, 59, 2455-2478.	1.7	1
528	Order Flow Volatility and Equity Costs of Capital. <i>Management Science</i> , 2019, 65, 1520-1551.	2.4	30
529	Liquidity Risk and Mutual Fund Performance. <i>Management Science</i> , 2019, 65, 1020-1041.	2.4	48
530	Trade-Time Measures of Liquidity. <i>Review of Financial Studies</i> , 2019, 32, 126-179.	3.7	19
531	Commonality in ask-side vs. bid-side liquidity. <i>Finance Research Letters</i> , 2019, 28, 198-207.	3.4	10
532	Competitive earnings news and post-earnings announcement drift. <i>International Review of Financial Analysis</i> , 2019, 63, 331-343.	3.1	12
533	Volatility spread and stock market response to earnings announcements. <i>Journal of Banking and Finance</i> , 2020, 119, 105126.	1.4	9
534	The impact of illiquidity risk for the Nordic markets. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 2020, 49, 28-47.	0.3	0
535	Resiliency and Stock Returns. <i>Review of Financial Studies</i> , 2020, 33, 747-782.	3.7	11
536	Illiquidity and Price Informativeness. <i>Management Science</i> , 2020, 66, 334-351.	2.4	36
537	Price delay and post-earnings announcement drift anomalies: The role of option-implied betas. <i>North American Journal of Economics and Finance</i> , 2020, 54, 100804.	1.8	0
538	The financial strength anomaly in the UK: information uncertainty or liquidity?. <i>European Journal of Finance</i> , 2020, 26, 925-957.	1.7	3

#	ARTICLE	IF	CITATIONS
539	Measuring the multi-faceted dimension of liquidity in financial markets: A literature review. <i>Research in International Business and Finance</i> , 2020, 51, 101079.	3.1	27
540	The untold story of commodity futures in China. <i>Journal of Futures Markets</i> , 2020, 40, 671-706.	0.9	33
541	Liquidity risk and stock performance during the financial crisis. <i>Research in International Business and Finance</i> , 2020, 52, 101165.	3.1	24
542	Measuring Liquidity Commonality of Currencies in the Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 3425-3444.	1.7	0
543	Liquidity commonality and high frequency trading: Evidence from the French stock market. <i>International Review of Financial Analysis</i> , 2020, 69, 101428.	3.1	10
544	ACCRUALS AND MOMENTUM. <i>Journal of Financial Research</i> , 2020, 43, 63-93.	0.7	3
545	Risks in emerging markets equities: Time-varying versus spatial risk analysis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 542, 123474.	1.2	8
546	Private Information Transmission, Momentum and Reversal. <i>Journal of Behavioral Finance</i> , 2020, 21, 311-322.	0.8	2
547	Do Investors exaggerate corporate ESG information? Evidence of the ESG momentum effect in the Taiwanese market. <i>Pacific-Basin Finance Journal</i> , 2020, 63, 101407.	2.0	60
548	Adaptive market hypothesis and investor sentiments: global evidence. <i>Managerial Finance</i> , 2020, 46, 1407-1436.	0.7	10
549	Momentum investing: a systematic literature review and bibliometric analysis. <i>Management Review Quarterly</i> , 2022, 72, 87-113.	5.7	18
550	Striking up with the in crowd: When option markets and insiders agree. <i>Journal of Banking and Finance</i> , 2020, 120, 105963.	1.4	0
551	A New Metric of Market Underreaction to Earnings Announcements: An Empirical Test*. <i>Asia-Pacific Journal of Financial Studies</i> , 2020, 49, 517-547.	0.6	4
552	Momentum crashes and variations to market liquidity. <i>International Journal of Finance and Economics</i> , 2020, , .	1.9	2
553	Stock price synchronicity, cognitive biases, and momentum. <i>European Financial Management</i> , 2022, 28, 59-112.	1.7	7
554	Commonality in liquidity and multilateral trading facilities. <i>Financial Review</i> , 2020, 55, 481-502.	1.3	2
555	Collectivism and commonality in liquidity. <i>Journal of Business Research</i> , 2020, 116, 137-162.	5.8	6
556	Post earnings announcement drift, liquidity and zero leverage firms: Evidence from the UK stock market. <i>Journal of Business Research</i> , 2020, 116, 13-26.	5.8	7

#	ARTICLE	IF	CITATIONS
557	Optimal portfolio liquidation with cross-price impacts on trading. <i>Operational Research</i> , 2020, , 1.	1.3	2
558	Trade signing in fast markets. <i>Financial Review</i> , 2020, 55, 385-404.	1.3	7
559	Can mutual funds profit from post earnings announcement drift? The role of competition. <i>Journal of Banking and Finance</i> , 2020, 114, 105774.	1.4	8
560	Does proprietary day trading provide liquidity at a cost to investors?. <i>International Review of Financial Analysis</i> , 2020, 68, 101455.	3.1	4
561	Revisiting the investment anomaly: Financing constraints or limits to arbitrage?. <i>Review of Financial Economics</i> , 2020, 38, 655-673.	0.6	0
562	Joint Extreme events in equity returns and liquidity and their cross-sectional pricing implications. <i>Journal of Banking and Finance</i> , 2020, 115, 105809.	1.4	6
563	Compensation for illiquidity in China: Evidence from an alternative measure. <i>North American Journal of Economics and Finance</i> , 2020, 53, 101187.	1.8	2
564	Pricing Liquidity Risk with Heterogeneous Investment Horizons. <i>Journal of Financial and Quantitative Analysis</i> , 2021, 56, 373-408.	2.0	15
565	The role of institutional investors in post-earnings announcement drift: evidence from China. <i>Accounting and Business Research</i> , 2021, 51, 206-236.	1.0	9
566	Currency fluctuations and the post-earnings announcement drift. <i>Finance Research Letters</i> , 2021, 40, 101742.	3.4	2
567	Asymmetrical impacts from overnight returns on stock returns. <i>Review of Quantitative Finance and Accounting</i> , 2021, 56, 849-889.	0.8	4
568	The Night and Day of Amihud's (2002) Liquidity Measure. <i>Review of Asset Pricing Studies</i> , 2021, 11, 269-308.	1.5	25
569	The Perception of Dependence, Investment Decisions, and Stock Prices. <i>Journal of Finance</i> , 2021, 76, 797-844.	3.2	28
570	Voluntary disclosure with evolving news. <i>Journal of Financial Economics</i> , 2021, 140, 21-53.	4.6	17
571	How is Liquidity Priced in Global Markets?. <i>Review of Financial Studies</i> , 2021, 34, 4216-4268.	3.7	6
572	Revisiting momentum profits in emerging markets. <i>Pacific-Basin Finance Journal</i> , 2021, 65, 101486.	2.0	14
573	Reversal returns and expected returns from liquidity provision: Evidence from emerging markets. <i>Journal of Multinational Financial Management</i> , 2021, 59, 100664.	1.0	1
574	A review of the Post-Earnings-Announcement Drift. <i>Journal of Behavioral and Experimental Finance</i> , 2021, 29, 100446.	2.1	25

#	ARTICLE	IF	CITATIONS
575	Turnover premia in China's stock markets. Pacific-Basin Finance Journal, 2021, 65, 101487.	2.0	9
576	Liquidity Premium and Transaction Cost. Theoretical Economics Letters, 2021, 11, 194-208.	0.2	0
577	The Role of Earnings Management in Equity Valuation. , 2021, , 1-35.		1
578	Multimodal Multi-Speaker Merger & Acquisition Financial Modeling: A New Task, Dataset, and Neural Baselines. , 2021, , .		2
579	Leverage Constraints, Arbitrage Capital, and Investor Under-reaction. SSRN Electronic Journal, 0, , .	0.4	0
580	The predictive performance of liquidity risk. Cogent Economics and Finance, 2021, 9, 1966194.	0.8	0
581	Is Illiquidity Priced in the Chinese Stock Market?. SSRN Electronic Journal, 0, , .	0.4	0
582	The Time-varying Relationship between Liquidity and Stock Returns: Evidence from Germany. SSRN Electronic Journal, 0, , .	0.4	2
583	Liquidity Spillovers: Evidence from Two-Step Spinoffs. SSRN Electronic Journal, 0, , .	0.4	0
584	The Liquidity Risk of REITs. Journal of Real Estate Research, 2021, 43, 47-95.	0.3	8
585	Further tests of asset pricing models: Liquidity risk matters. Economic Modelling, 2021, 95, 255-273.	1.8	5
586	Heterogeneous turnover-performance relations. Journal of Banking and Finance, 2021, 124, 106054.	1.4	1
587	Higher moments and US industry returns: realized skewness and kurtosis. Review of Accounting and Finance, 2021, 20, 1-22.	2.5	7
588	Algorithmic trading and firm value. Journal of Banking and Finance, 2021, 125, 106090.	1.4	5
589	Earnings and liquidity factors. Quarterly Review of Economics and Finance, 2021, 80, 508-523.	1.5	2
590	Does time-varying illiquidity matter for the Indian stock market? Evidence from high-frequency data. Australian Journal of Management, 2022, 47, 251-272.	1.2	1
591	Does corporate social responsibility reduce share price premium? Evidence from China's A- and H-shares. Pacific-Basin Finance Journal, 2021, 67, 101569.	2.0	6
592	Applying the Fama and French three-factor model to analyze risk/reward in the Spanish REITs: an ARDL approach. Journal of European Real Estate Research, 2021, 14, 187-206.	0.3	3

#	ARTICLE	IF	CITATIONS
593	Momentum investing: evidence from the US tourism and hospitality. <i>European Journal of Management and Business Economics</i> , 2021, ahead-of-print, .	1.7	0
594	The Determinants of the Nondefaultable Spreads of Corporate Bonds: Evidence from China. <i>Discrete Dynamics in Nature and Society</i> , 2021, 2021, 1-21.	0.5	3
595	Liquidity effects on price and return co-movements in commodity futures markets. <i>International Review of Financial Analysis</i> , 2021, 76, 101796.	3.1	10
596	The cross-sectional return predictability of employment growth: A liquidity risk explanation. <i>Financial Review</i> , 0, , .	1.3	1
597	The Corporate Knightian Uncertainty Index. , 2021, , 125-147.		0
600	Macro versus Micro Novelty. , 2021, , 202-222.		0
601	The Future of Novelty, Narratives, and Uncertainty in Finance. , 2021, , 307-329.		0
603	News Analytics: Novelty, Narratives, and Nonroutine Change. , 2021, , 91-124.		0
605	Applying Novelty and Narratives to Other Research. , 2021, , 295-306.		0
606	Unpredictably Unstable. , 2021, , 37-63.		0
607	Narratology and Other Disciplines. , 2021, , 64-88.		0
609	A Manual Novelty-Narrative Scapegoat Analysis. , 2021, , 265-294.		0
610	Diversity of Corporate Uncertainty Events. , 2021, , 163-201.		0
611	Stock Market Novelty and Narrative Finance. , 2021, , 3-36.		0
612	KU Sentiment, Novelty, and Relevance. , 2021, , 148-162.		0
614	Liquidity risk and the beta premium. <i>Journal of Financial Research</i> , 2021, 44, 789-814.	0.7	4
615	Macro news and micro news: Complements or substitutes?. <i>Journal of Financial Economics</i> , 2022, 145, 1006-1024.	4.6	43
616	Crowded Trades and Tail Risk. <i>Review of Financial Studies</i> , 2022, 35, 3231-3271.	3.7	4

#	ARTICLE	IF	CITATIONS
617	Corporate Novelty and Stock Market Outcomes. , 2021, , 225-239.		0
619	Narrative Intensity and Stock Market Instability. , 2021, , 240-264.		0
620	Concluding Thoughts and Future Research. , 2021, , 330-337.		0
626	What Is in High-Frequency Price Pressure?. SSRN Electronic Journal, 0, , .	0.4	0
627	Financial transaction tax and market quality: Evidence from France â€. International Review of Finance, 0, , .	1.1	0
628	Profitability of Momentum Strategies on the JSE. Journal for Studies in Economics and Econometrics, 2015, 39, 49-66.	0.4	1
629	The Pricing of Illiquidity as a Characteristic and as Risk. Multinational Finance Journal, 2015, 19, 149-168.	0.5	20
631	Momentum strategies for style and sector indexes. Journal of Investment Strategies, 2012, 1, 67-89.	0.1	17
632	Momentum and Informed Trading. SSRN Electronic Journal, 0, , .	0.4	8
633	Momentum is Not an Anomaly. SSRN Electronic Journal, 0, , .	0.4	8
634	Run Lengths and Liquidity. SSRN Electronic Journal, 0, , .	0.4	3
635	Option Market Liquidity: Commonality and Other Characteristics. SSRN Electronic Journal, 0, , .	0.4	12
636	The Risk Components of Liquidity. SSRN Electronic Journal, 0, , .	0.4	4
637	Crises and Hedge Fund Risk. SSRN Electronic Journal, 0, , .	0.4	38
639	Hedge Fund Alphas: Do They Reflect Managerial Skills or Mere Compensation for Liquidity Risk Bearing?. SSRN Electronic Journal, 0, , .	0.4	6
640	A Global Liquidity Factor for Fixed Income Pricing. SSRN Electronic Journal, 0, , .	0.4	2
641	Endogenous Benchmarks. SSRN Electronic Journal, 0, , .	0.4	17
642	Liquidity and Asset Pricing: Evidence from Daily Data over 1926 to 2005. SSRN Electronic Journal, 0, , .	0.4	8

#	ARTICLE	IF	CITATIONS
643	An Anatomy of Pairs Trading: The Role of Idiosyncratic News, Common Information and Liquidity. SSRN Electronic Journal, 0, , .	0.4	30
644	Optimal Liquidation Strategies in Illiquid Markets. SSRN Electronic Journal, 0, , .	0.4	2
645	Capacity Constraints, Profit Margins and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	2
646	Is Information Risk Priced? Evidence from the Price Discovery of Large Trades. SSRN Electronic Journal, 0, , .	0.4	3
647	Liquidity Problems in the FX Liquid Market: Ask for the 'BIL'. SSRN Electronic Journal, 0, , .	0.4	8
648	Liquidity, Liquidity Risk and the Cross Section of Mutual Fund Returns. SSRN Electronic Journal, 0, , .	0.4	4
649	Whatâ€™s Not There: The Odd-Lot Bias in TAQ Data. SSRN Electronic Journal, 0, , .	0.4	19
650	In Promises We Trust: Stock Returns and Annual Report Announcements. SSRN Electronic Journal, 0, , .	0.4	2
651	The Determinants of Coverage in the Business Press. SSRN Electronic Journal, 0, , .	0.4	16
652	Non-Public Information and the Trading Activity of Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	2
653	Asymmetric News and Asset Pricing. SSRN Electronic Journal, 0, , .	0.4	2
654	Pricing Liquidity Risk with Heterogeneous Investment Horizons. SSRN Electronic Journal, 0, , .	0.4	7
655	Liquidity Risk and the Cross-Section of Hedge-Fund Returns. SSRN Electronic Journal, 0, , .	0.4	61
656	Does (and What) Illiquidity Matter for Real Estate Prices? Measure and Evidence. SSRN Electronic Journal, 0, , .	0.4	9
657	Onshore and Offshore Hedge Funds: Are They Twins?. SSRN Electronic Journal, 0, , .	0.4	27
659	Commonality in Hedge Fund Returns: Driving Factors and Implications. SSRN Electronic Journal, 0, , .	0.4	14
660	Momentum and Aggregate Default Risk. SSRN Electronic Journal, 0, , .	0.4	3
661	Costly Talk in Earnings Conference Calls and Short Selling. SSRN Electronic Journal, 0, , .	0.4	7

#	ARTICLE	IF	CITATIONS
662	Tradable Macro Risk Factors and the Cross-Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	4
663	An Impact of Illiquidity Risk for the Cross-Section of Nordic Markets. SSRN Electronic Journal, 0, , .	0.4	1
664	A Market-Based Funding Liquidity Measure. SSRN Electronic Journal, 0, , .	0.4	10
665	Time-Varying Momentum Payoffs and Illiquidity. SSRN Electronic Journal, 0, , .	0.4	5
666	The Empirical Analysis of Liquidity. SSRN Electronic Journal, 0, , .	0.4	10
667	Tightness of Funding Constraints and Asset Prices: Insights from Mutual Fund Risk Taking. SSRN Electronic Journal, 0, , .	0.4	8
668	Is Corporate Fraud Risk Correctly Priced by the Market?. SSRN Electronic Journal, 0, , .	0.4	1
669	Funding Liquidity Implied by S&P 500 Derivatives. SSRN Electronic Journal, 0, , .	0.4	3
670	Do Exchange-Contracted Market Makers Improve Market Quality for Liquid Stocks?. SSRN Electronic Journal, 0, , .	0.4	1
671	Shocks to Product Networks and Post-Earnings Announcement Drift. SSRN Electronic Journal, 0, , .	0.4	1
672	Sexy or Safe: Why Do Predicted Stock Issuers (PSIs) Earn Low Returns?. SSRN Electronic Journal, 0, , .	0.4	1
673	Investor Attention and Option Returns. SSRN Electronic Journal, 0, , .	0.4	1
674	Voluntary Disclosure with Evolving News. SSRN Electronic Journal, 0, , .	0.4	1
675	Fast and Slow Arbitrage: Fund Flows and Mispricing in the Frequency Domain. SSRN Electronic Journal, 0, , .	0.4	6
677	Contagion: Evidence from the Bond Market. SSRN Electronic Journal, 0, , .	0.4	15
678	Inheriting Losers. SSRN Electronic Journal, 0, , .	0.4	2
679	Implications of Transaction Costs for the Post-Earnings-Announcement Drift. SSRN Electronic Journal, 0, , .	0.4	23
680	Liquidity and Commonality in Emerging Markets. SSRN Electronic Journal, 0, , .	0.4	11

#	ARTICLE	IF	CITATIONS
681	Role of Liquidity in Explaining Anomalous Returns: Evidence from Emerging Market. Business & Economic Review, 2017, 9, 1-35.	0.4	4
682	The impact of liquidity and size premium on equity price formation in Serbia. Economic Annals, 2012, 57, 43-78.	0.1	12
683	XBRL Implementation and Post-Earnings-Announcement Drift: The Impact of State Ownership in China. Journal of Information Systems, 2017, 31, 1-19.	0.5	18
684	Information Externalities of SFAS 161: Evidence from Supply Chains. Accounting Review, 2021, 96, 179-202.	1.7	21
685	Time-varying risk aversion and the profitability of momentum trades. Applied Finance Letters, 0, 9, 43-54.	0.1	4
686	Intra-market commonality in liquidity: new evidence from the Polish stock exchange. Equilibrium Quarterly Journal of Economics and Economic Policy, 2019, 14, 251-275.	1.2	5
687	Financial Risk Prediction with Multi-Round Q&A Attention Network. , 2020, , .		3
688	THE DEVELOPMENT OF AN ATTITUDE TOWARDS RISK MANAGEMENT IN THE CONTEXT OF COUNTRY COMPETITIVENESS. Business, Management and Education, 2013, 11, 281-293.	1.7	3
689	Liquidity Risk and Momentum Spillover from Stocks to Bonds. Journal of Fixed Income, 0, , 130617094930001.	0.5	4
690	The Sound of Silence: What Do We Know When Insiders Do Not Trade?. Management Science, 2022, 68, 4835-4857.	2.4	3
691	Momentum Profits and Time-Varying Unsystematic Risk. SSRN Electronic Journal, 0, , .	0.4	6
692	The Mispricing Return Premium. SSRN Electronic Journal, 0, , .	0.4	11
693	Illiquidity Risk and the Long-Run Underperformance of Seasoned Equity Issues in the Spanish Market. SSRN Electronic Journal, 0, , .	0.4	0
694	Low-Cost Momentum Strategies. SSRN Electronic Journal, 0, , .	0.4	1
696	Limited Attention and Stock Price Drift Following Earnings Announcements and 10-K Filings. SSRN Electronic Journal, 0, , .	0.4	0
697	Price Momentum in the New Zealand Stock Market: A Proper Accounting for Transactions Costs and Risk. SSRN Electronic Journal, 0, , .	0.4	0
698	Systematic Liquidity Risk and Stock Price Reaction to Shocks: Evidence from London Stock Exchange. SSRN Electronic Journal, 0, , .	0.4	0
699	Liquidity and Asset Prices: A Unified Framework. SSRN Electronic Journal, 0, , .	0.4	4

#	ARTICLE	IF	CITATIONS
700	Myopic Extrapolation, Price Momentum, and Price Reversal. SSRN Electronic Journal, 0, , .	0.4	1
701	On the Scholes Liquidation Problem. SSRN Electronic Journal, 0, , .	0.4	0
702	A Multi-Factor Measure for Cross-Market Liquidity Commonality. SSRN Electronic Journal, 0, , .	0.4	3
703	How Information Transmits to Equity Markets: Earnings Announcements and Volatility. SSRN Electronic Journal, 0, , .	0.4	0
704	Capacity and Factor Timing Effects in Active Portfolio Management. SSRN Electronic Journal, 0, , .	0.4	2
706	Illiquidity and Earnings Predictability. SSRN Electronic Journal, 0, , .	0.4	0
707	Trading Aggressiveness and Market Breadth Around Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	1
708	Informed Momentum Trading versus Uninformed 'Naive' Investors Strategies. SSRN Electronic Journal, 0, , .	0.4	3
709	Price Discovery Function of Large Trades and the Cross-Section of Expected Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
710	An Index-Based Measure of Liquidity. SSRN Electronic Journal, 0, , .	0.4	2
711	Hedge Fund Leverage and Financial Fragility. SSRN Electronic Journal, 0, , .	0.4	0
712	Are Order Imbalances Indicative of Private Information?. SSRN Electronic Journal, 0, , .	0.4	1
713	Market Belief Risk and the Cross-Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
714	What Can We Learn from the Option Market About the Post-Earnings Announcement Drift?. SSRN Electronic Journal, 0, , .	0.4	0
715	The World Price of Credit Risk. SSRN Electronic Journal, 0, , .	0.4	5
716	Liquidity and Liquidity Risk in the Cross-Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	1
717	The Pricing of Growth Opportunity and Stock Market Liquidity. SSRN Electronic Journal, 0, , .	0.4	0
718	Growth versus Margin and Castles in the Air: Evidence from Industry IPO Waves. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
719	Empirical Cross-Sectional Asset Pricing. SSRN Electronic Journal, 0, , .	0.4	6
720	Drift or Jump: What Drives Post-Earnings Announcement Stock Returns?. SSRN Electronic Journal, 0, , .	0.4	0
721	Economic Valuation of Liquidity Timing. SSRN Electronic Journal, 0, , .	0.4	0
722	The Norwegian Government Pension Fund's Potential for Capturing Illiquidity Premiums. SSRN Electronic Journal, 0, , .	0.4	4
723	Portfolio Spillovers and a Limit to Diversification. SSRN Electronic Journal, 0, , .	0.4	1
724	When Noise Trading Fades, Volatility Rises. SSRN Electronic Journal, 0, , .	0.4	0
725	Does Commonality in Illiquidity Matter to Investors?. SSRN Electronic Journal, 0, , .	0.4	0
726	Market Liquidity, Funding Liquidity, and Hedge Fund Performance. SSRN Electronic Journal, 0, , .	0.4	0
727	The Asset Pricing Effects of UK Market Liquidity Shocks: Evidence from Tick Data. SSRN Electronic Journal, 0, , .	0.4	1
728	The Relation between Momentum and Drift: Industry-Level Evidence from Equity Real Estate Investment Trusts (REITS). Journal of Real Estate Research, 2014, 36, 383-408.	0.3	5
729	Cross-Sectional Identification of Informed Trading. SSRN Electronic Journal, 0, , .	0.4	1
730	Momentum in Imperial Russia. SSRN Electronic Journal, 0, , .	0.4	0
731	Liquidity Risk During Financial Crises. SSRN Electronic Journal, 0, , .	0.4	0
732	How Do Momentum Strategies 'Score' Against Individual Investors in Taiwan, Hong Kong and Korea?. SSRN Electronic Journal, 0, , .	0.4	0
733	Trading Strategies Around Earnings Announcements. Journal of Trading, 0, , 141212220712006.	0.2	0
734	Trading Costs and Priced Illiquidity in High Frequency Trading Markets. SSRN Electronic Journal, 0, , .	0.4	0
735	Closed-End Fund IPOs: Sold Not Bought. SSRN Electronic Journal, 0, , .	0.4	1
736	Firm Liquidity and Issuing Activity. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
737	Is Market Volatility Systematically Priced While Illiquidity Is Only Priced on the Down-Side?. SSRN Electronic Journal, 0, , .	0.4	0
738	Stock Liquidity Around Credit Risk Changes: Evidence from the Spanish Market. SSRN Electronic Journal, 0, , .	0.4	0
739	Accounting Quality, Liquidity Risk, and Post-Earnings-Announcement Drift. SSRN Electronic Journal, 0, , .	0.4	0
740	Achieve High Capacity Strategies Trading Economically-Linked Companies. SSRN Electronic Journal, 0, , .	0.4	1
741	Cross-Sectional Identification of Informed Trading. SSRN Electronic Journal, 0, , .	0.4	2
742	Investor Overreaction to Earnings Surprises and Post-Earnings-Announcement Reversals. SSRN Electronic Journal, 0, , .	0.4	0
743	Invisible Costs and Profitability. , 2017, , 135-153.		0
744	Pricing of Systematic Liquidity in Government of India Bond Market. SSRN Electronic Journal, 0, , .	0.4	0
745	Investment-Horizon Spillovers. SSRN Electronic Journal, 0, , .	0.4	0
746	In for the Long Haul: Activist Hedge Funds and Fragility Risk. SSRN Electronic Journal, 0, , .	0.4	1
747	Implied Funding Liquidity, Stock Returns and Macroeconomic Variables. SSRN Electronic Journal, 0, , .	0.4	0
748	The Multifactorial Pastor-Stambaugh model: explaining the impact of liquidity on the rate of return based on the example of the Warsaw Stock Exchange. Equilibrium Quarterly Journal of Economics and Economic Policy, 2017, 12, 211.	1.2	0
749	The impact of trading liquidity on the rate of return on emerging markets: the example of Poland and the Baltic countries. Financial Internet Quarterly, 2017, 13, 136-148.	0.3	2
750	Positional Momentum and Liquidity Management; A Bivariate Rank ApproachTitle. SSRN Electronic Journal, 0, , .	0.4	0
751	Empirical Research on Idiosyncratic Liquidity Risk and Asset Pricingâ€”Based on Data of Chinaâ€™s A-Stock Market. Finance, 2018, 08, 161-168.	0.0	0
752	Stock Market Reaction to Yearly Earnings Announcements for Firms in Financial Distress: Evidences from Italy. Journal of Modern Accounting and Auditing, 2018, 14, .	0.1	1
753	Brand Innovation and Informed Trading. SSRN Electronic Journal, 0, , .	0.4	0
754	Variation in Liquidity and Costly Arbitrage. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
755	Asset Pricing Anomalies – Liquidity Risk Spreaders or Liquidity Risk Hedgers?. SSRN Electronic Journal, 0, , .	0.4	0
756	New Revenue Recognition Standard and Earnings Informativeness. SSRN Electronic Journal, 0, , .	0.4	1
757	One Anomaly to Explain Them All. SSRN Electronic Journal, 0, , .	0.4	0
758	Information Leakage Prior to SEC Form Filings – Evidence from TAQ Millisecond Data. SSRN Electronic Journal, 0, , .	0.4	0
760	The Impact of Trade Liquidity on the Rates of Return from Emerging Market Shares Based on the Example of Poland, Austria and Hungary. Acta Universitatis Lodziensis Folia Oeconomica, 2019, 4, 137-157.	0.3	0
761	Alpha and Beta Information. SSRN Electronic Journal, 0, , .	0.4	0
762	Volume Dynamics around FOMC Announcements. SSRN Electronic Journal, 0, , .	0.4	0
763	Systematic vs. Idiosyncratic Liquidity: Cross-section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	1
764	Market Segmentation and Post Earnings Announcement Drift: Evidence from China. , 2020, , .		0
765	Post-Earnings Announcement Drift in Multimarket Setting. , 2020, , .		0
766	Liquidity level or liquidity risk? A fresh look with new measures. Revista Espanola De Financiacion Y Contabilidad, 2021, 50, 395-408.	0.3	0
767	Accounting for Cryptocurrency Value. SSRN Electronic Journal, 0, , .	0.4	5
768	Liquidity and Mispricing. SSRN Electronic Journal, 0, , .	0.4	0
769	The Overnight Drift. SSRN Electronic Journal, 0, , .	0.4	3
770	Fire Sale Risk and Expected Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
771	Illiquidity in Intermediate Portfolios: Evidence from Large Hedge Funds. SSRN Electronic Journal, 0, , .	0.4	3
772	Hedge Fund Redemption Restrictions and Stock Price Fragility. SSRN Electronic Journal, 0, , .	0.4	0
773	What Can Explain Momentum? Evidence From Decomposition. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
774	The Informational Response of Different Investor Types on Futures Return Fluctuations: Evidence from Taiwan's Index Futures Market. <i>WSEAS Transactions on Business and Economics</i> , 2021, 18, 1339-1348.	0.3	0
775	Likidite Hassasiyetinin Borsa İstanbul'daki Pay Senetlerinin Getirileri Açzerine Etkisi. <i>Hacettepe Açniversitesi Açrtisadi Ve Açdari Bilimler Fakltesi Dergisi</i> , 0, , .	0.5	0
776	Multimodal Multi-Task Financial Risk Forecasting. , 2020, , .		19
778	Corporate Social Responsibility and Firm Liquidity Risk: U.S. Evidence. <i>Sustainability</i> , 2021, 13, 12894.	1.6	2
779	Cross-Border Activities as a Source of Information: Evidence from Insider Trading during the Covid-19 Crisis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
781	Macro News and Micro News: Complements or Substitutes?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
782	Forecasting the Market with Machine Learning Algorithms: An Application of NMC-BERT-LSTM-DQN-X Algorithm in Quantitative Trading. <i>ACM Transactions on Knowledge Discovery From Data</i> , 2022, 16, 1-22.	2.5	4
783	Investor Sentiment and Market-Wide Liquidity Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
784	Does stock market liberalization improve stock price efficiency? Evidence from China. <i>Journal of Business Finance and Accounting</i> , 2022, 49, 1175-1210.	1.5	17
785	Asset Pricing Tests of Infrequently Traded Securities: The Case of Municipal Bonds. <i>Review of Asset Pricing Studies</i> , 2022, 12, 754-807.	1.5	4
786	Short-term reversals, returns to liquidity provision and the costs of immediacy*. <i>Journal of Banking and Finance</i> , 2022, 138, 106430.	1.4	5
787	High-Accuracy and Adaptive Fault Diagnosis of High-Speed Train Bogie Using Dense-Squeeze Network. <i>IEEE Transactions on Vehicular Technology</i> , 2022, 71, 2501-2510.	3.9	8
788	Do Differences in Analyst Quality Matter for Investors Relying on Consensus Information?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
789	Which Factors Are Priced? It Depends on Who You Ask: Investor Heterogeneity and Factor Pricing. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
790	Exploiting Earnings Persistence to Better Measure Market Expectations in Detecting Post-Earnings Announcement Drift. <i>Journal of Financial Reporting</i> , 2022, 7, 145-166.	0.6	0
791	Asset pricing anomalies: Liquidity risk hedgers or liquidity risk spreaders?. <i>International Review of Financial Analysis</i> , 2022, 81, 102104.	3.1	2
792	ESG, liquidity, and stock returns. <i>Journal of International Financial Markets, Institutions and Money</i> , 2022, 78, 101526.	2.1	52
793	Economic uncertainty and Australian stock returns. <i>Accounting and Finance</i> , 0, , .	1.7	4

#	ARTICLE	IF	CITATIONS
794	Large-caps liquidity provision, market liquidity and high-frequency market makersâ€™ trading behaviour. European Journal of Finance, 0, , 1-21.	1.7	0
795	Do select macroeconomic factors drive momentum returns?. Future Business Journal, 2021, 7, .	1.1	0
796	What Can Explain Momentum? Evidence from Decomposition. Management Science, 2022, 68, 6184-6218.	2.4	8
797	Investigating the effects of illiquidity on credit risks via new liquidity augmented stochastic volatility jump diffusion model. Optimization, 0, , 1-29.	1.0	0
798	Liquidity components: Commonality in liquidity, underreaction, and equity returns. Journal of Financial Markets, 2022, , 100730.	0.7	4
803	Expected Market Returns and Underreaction to Liquidity: A Market Liquidity (Sentiment) Based Explanation. SSRN Electronic Journal, 0, , .	0.4	0
804	Earnings communication conferences and post-earnings announcement drift: Evidence from China. Accounting and Finance, 2023, 63, 2145-2185.	1.7	1
805	Liquidity dimensions in the U.S. corporate bond market. International Review of Economics and Finance, 2022, 80, 1163-1179.	2.2	4
806	Expected Market Returns and Underreaction to Liquidity: A Market Liquidity (Sentiment) Based Explanation. SSRN Electronic Journal, 0, , .	0.4	0
810	Investor Limited Attention, Opinion Divergence, and Post-earnings-announcement Drift: Evidence from China. Emerging Markets Finance and Trade, 2022, 58, 3985-4000.	1.7	6
811	Variation in Liquidity and Costly Arbitrage. SSRN Electronic Journal, 0, , .	0.4	0
812	Corporate governance, market conditions and investorsâ€™ reaction to information signals. Australian Journal of Management, 2023, 48, 38-66.	1.2	2
813	How is illiquidity priced in the Chinese stock market?. Accounting and Finance, 0, , .	1.7	0
814	Stock Liquidity and Issuing Activity. Quarterly Journal of Finance, 0, , .	0.4	0
815	Static and dynamic liquidity spillovers in the Eurozone: The role of financial contagion and the Covid-19 pandemic. International Review of Financial Analysis, 2022, 83, 102273.	3.1	19
816	Do real estate investors trade on momentum?. North American Journal of Economics and Finance, 2022, 62, 101746.	1.8	2
817	Investor Sentiment and Market-Wide Liquidity Pricing. Journal of Behavioral Finance, 0, , 1-15.	0.8	3
818	Why Do Predicted Stock Issuers Earn Low Returns?. Review of Asset Pricing Studies, 2023, 13, 181-221.	1.5	0

#	ARTICLE	IF	CITATIONS
819	Long-term reversal and value effects: the role of liquidity risk. <i>Applied Economics</i> , 2023, 55, 1546-1566.	1.2	1
820	Gyorsjelentés "lass" Árfolyam? A gyorsjelentés utáni Árfolyamsodrás vizsgálata a magyar Árszviányiacon. <i>Közgazdasági Szemle</i> , 2022, 69, 801-824.	0.1	0
821	Trading Volume and Capital Gains Tax - Evidence from Selected Stock Markets with Different Characteristics. <i>Finanse I Prawo Finansowe</i> , 2022, 3, 43-52.	0.1	0
822	Measuring commodity market quality. <i>Journal of Banking and Finance</i> , 2022, 145, 106658.	1.4	6
823	The Role of Earnings Management in Equity Valuation. , 2022, , 2061-2094.		0
824	Do Designated Sales Agents in ATM Offerings Exploit Post-Earnings-Announcement Drift? Evidence from Real Estate Investment Trusts. <i>Journal of Real Estate Portfolio Management</i> , 0, , 1-22.	0.5	0
825	Firm complexity and post-earnings announcement drift. <i>Review of Accounting Studies</i> , 2024, 29, 527-579.	3.1	4
826	MONOPOLY. , 2022, , .		0
827	Foreign ownership and stock liquidity uncertainty. <i>Journal of International Financial Markets, Institutions and Money</i> , 2022, 81, 101673.	2.1	9
828	China's illiquidity premium: Due to risk-taking or mispricing?. <i>Pacific-Basin Finance Journal</i> , 2022, 76, 101861.	2.0	3
829	Do Firms' Social Media Fake News Clarifications Mitigate the PEAD Anomaly? Evidence from a Policy Experiment in China. <i>Emerging Markets Finance and Trade</i> , 2023, 59, 1281-1299.	1.7	0
830	Which stock price component drives the Amihud illiquidity premium?. <i>North American Journal of Economics and Finance</i> , 2023, 64, 101876.	1.8	0
831	Trading under uncertainty about other market participants. <i>Financial Review</i> , 0, , .	1.3	3
832	The Making of Momentum: A Demand-System Perspective. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
833	Revisiting the momentum effect in Taiwan: The role of persistency. <i>Pacific-Basin Finance Journal</i> , 2023, 78, 101943.	2.0	1
834	Bayesian Investor Belief Updating Speed and Market Underreaction to Earnings Announcements. <i>Australian Accounting Review</i> , 2023, 33, 66-85.	2.5	1
835	Extreme Illiquidity and Cross-Sectional Corporate Bond Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
836	Do Differences in Analyst Quality Matter for Investors Relying on Consensus Information?. <i>Management Science</i> , 2024, 70, 751-772.	2.4	1

#	ARTICLE	IF	CITATIONS
837	ESG Considerations in Acquisitions and Divestitures: Corporate Responses to Mandatory ESG Disclosure. SSRN Electronic Journal, 0, , .	0.4	0
860	Liquidity and Other Risk Factors: Evidence From the Chinese Stock Market. Advances in Pacific Basin Business, Economics and Finance, 2024, , 165-192.	0.2	0