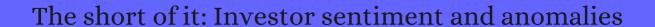
CITATION REPORT List of articles citing



DOI: 10.1016/j.jfineco.2011.12.001 Journal of Financial Economics, 2012, 104, 288-302.

Source: https://exaly.com/paper-pdf/54628513/citation-report.pdf

Version: 2024-04-28

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

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

#	Paper	IF	Citations
1237	A New Measure of Herding and Empirical Evidence. 2002,		15
1236	Institutional Investment Constraints and Stock Prices. 2004,		4
1235	Aggregate Short Interest and Market Valuations. 2004 , 94, 29-32		119
1234	Dissecting the Profitability Premium. 2010,		19
1233	Momentum and Downside Risk. 2010 ,		
1232	A Sentiment-Based Explanation of the Forward Premium Puzzle. 2011,		1
1231	Insider Selling, Earnings Management, and the 1990s Stock Market Bubble. 2011 ,		2
1230	Ownership Structure and Limits to Arbitrage in the Equity Lending Market. 2011,		
1229	Are Analysts Affected by Sentiment? Analysis with Four Sentiment Indices. 2011,		
1228	Forecasting the Equity Risk Premium: The Role of Technical Indicators. 2011,		5
1227	Arbitrage Asymmetry and the Idiosyncratic Volatility Puzzle. 2012 ,		10
1226	The Long of It: Odds that Investor Sentiment Spuriously Predicts Anomaly Returns. 2012,		О
1225	Building Castles in the Air: Evidence from Industry IPO Waves. 2012,		1
1224	When does investor sentiment predict stock returns?. 2012 , 19, 217-240		113
1223	Enhancing the Profitability of Earnings Momentum Strategies: The Role of Price Momentum, Information Diffusion and Earnings Uncertainty. 2012 ,		
1222	The Global Relation between Financial Distress and Equity Returns. 2012,		2
1221	Market-Wide Attention, Trading, and Stock Returns. 2012,		11

1220 Investor Sentimer	nt and Economic Forces. 2012 ,		9
1219 Arbitrage Asymmo	etry and the Idiosyncratic Volatility Puzzle. 2012 ,		
A Bold Move or Bi Acquirers. 2012 ,	iting off More than They Can Chew: Examining the Performance of Small		
1217 Momentum and R	Reversal: Does What Goes Up Always Come Down?. 2012 ,		Ο
1216 The Long of It: Od	dds That Investor Sentiment Spuriously Predicts Anomaly Returns. 2012,		
1215 Trends in the Cros	ss-Section of Expected Stock Returns. 2012 ,		9
1214 Do Local Investors	s Know More? A Direct Examination of Individual Investors Information Set. 2012 ,		3
1213 Keynes the Stock	Market Investor. 2012 ,		3
1212 Sentiment and Te	chnical Analysis. 2012 ,		
1211 Losing Sight of the	e Trees for the Forest? Attention Shifts and Pairs Trading. 2012 ,		Ο
1210 Sentiment and the	e CAPM. 2012 ,		1
1209 Credit Spreads an	d Investment: Aggregate and Firm Level Evidence. 2012 ,		
1208 Is 'Sentiment' Sen	ntimental?. 2012 ,		7
1207 Global, local, and (contagious investor sentiment. <i>Journal of Financial Economics</i> , 2012 , 104, 272-287	6.6	481
1206 Valuing high tech	nology growth firms. 2013 , 83, 947-984		7
1205 Mean∏ariance dor	minant trading strategies. 2013 , 10, 142-150		1
1204 Empirical Cross-Se	ectional Asset Pricing. 2013 , 5, 167-199		36
1203 Investor sentimen	nt, information and asset pricing model. 2013, 35, 436-442		19

1202	Connecting two markets: An equilibrium framework for shorts, longs, and stock loans. <i>Journal of Financial Economics</i> , 2013 , 108, 302-322	32
1201	Shouldn't all eggs be putted in one basket? A portfolio model based on investor sentiment and inertial thinking. 2013 , 35, 682-688	1
1200	A sentiment-based explanation of the forward premium puzzle. 2013 , 60, 474-491	39
1199	Financial turbulence and beta estimation. 2013 , 23, 251-263	2
1198	Short Selling. 2013 , 5, 245-258	35
1197	A New Anomaly: The Cross-Sectional Profitability of Technical Analysis. 2013 , 48, 1433-1461	96
1196	Investor Sentiment and Acute Coronary Syndrome. 2013,	
1195	Market Response to Investor Sentiment. 2013 , 40, 901-917	14
1194	Real-Time Profitability of Published Anomalies: An Out-of-Sample Test. 2013 , 03, 1350016	3
1193	How Binding Are Limits to Arbitrage?. 2013 ,	O
1192	Time-Varying Momentum Payoffs and Illiquidity. 2013,	3
1191	Capital Investment, Option Generation, and Stock Returns. 2013,	2
1190	Aggregation of Information About the Cross Section of Stock Returns: A Latent Variable Approach. 2013 ,	
1189	Institutional Investors and Stock Return Anomalies. 2013,	
1188	A Regime Switching Approach for the Predictability of Returns in International Financial Markets. 2013 ,	O
1187	Momentum and Insider Trading. 2013,	
1186	Why is the Amihud (2002) Illiquidity Measure Priced?. 2013 ,	6
1185	Are Credit Ratings Subjective? The Role of Credit Analysts in Determining Ratings. 2013,	3

1184 Common Factors in Stock Market Seasonalities. 2013 ,	1
1183 Using Maximum Drawdowns to Capture Tail Risk. 2013 ,	2
1182 Is Japan Different? Evidence on Conditional Momentum. 2013 ,	
1181 Wealth Transfers via Equity Transactions. 2013,	
1180 Short Selling Risk. 2013,	6
1179 Nationalism and Economic Exchange: Evidence from Shocks to Sino-Japanese Relations. 2013 ,	
1178 Investor Sentiment Aligned: A Powerful Predictor of Stock Returns. 2013 ,	2
1177 Momentum Profits, Market Cycles, and Rebounds: Evidence from Germany. 2013 ,	1
1176 Sentimental Mutual Fund Flows. 2013 ,	
1175 Asymmetric Investor Sentiment and Broker Sentiment Contagionin the U.S. Equity Market. 2014 , 6,	1
1174 Investor Sentiment from Internet Message Postings and Predictability of Stock Returns. 2014 ,	1
1173 Analystss Preference for Growth Investing and Vulnerability to Market-Wide Sentiment. 2014 ,	1
1172 Under-Reaction to Political Information and Price Momentum. 2014 ,	2
Sentiment and the Effectiveness of Technical Analysis: Evidence from the Hedge Fund Industry. 2014,	O
1170 Anomalies and Market (Dis)Integration. 2014 ,	О
1169 Cost Growth and Stock Returns. 2014 ,	2
Who are the Sentiment Traders? Evidence from the Cross-Section of Stock Returns and Demand. 2014 ,	4
1167 Analysts' Forecast Bias and the Mispricing of High Credit Risk Stocks. 2014 ,	2

1166 The Tren	d in Firm Profitability and the Cross Section of Stock Returns. 2014 ,	0
1165 Facts and	d Fantasies About Factor Investing. 2014 ,	6
1164 Technica	l Market Indicators: An Overview. 2014 ,	
1163 Asset Gro	owth and Stock Market Returns: A Time-Series Analysis. 2014 ,	
1162 Being Su	rprised by the Unsurprising: Earnings Seasonality and Stock Returns. 2014 ,	
1161 Do Funds	s Make More When They Trade More?. 2014,	
1160 Smart Mo	oney, Dumb Money, and Equity Return Anomalies. 2014 ,	1
1159 Anchorin	ng, the 52-Week High and Post Earnings Announcement Drift. 2014,	6
	constrained Short Selling Result in Unbiased Security Prices? Evidence from the Weekend Futures Markets. 2014 ,	2
1157 Stock Ma	arket Ambiguity and the Equity Premium. 2014 ,	3
1156 The Shor	ting Premium and Asset Pricing Anomalies. 2014 ,	3
1155 Macro Di	sagreement and the Cross-Section of Stock Returns. 2014,	1
1154 Ex-Day R	eturns of Stock Distributions: An Anchoring Explanation. 2014 ,	О
1153 A Model	of Anomaly Discovery. 2014 ,	3
1152 Have Sho	ort Sellers Become More Sophisticated? Evidence from Market Anomalies. 2014 ,	
1151 Mispricin	ng of Book-Tax Differences and the Trading Behavior of Short Sellers and Insiders. 2014 , 89, 511-543	39
1150 Cross-Se	ctional Dispersion in Economic Forecasts and Expected Stock Returns. 2014 ,	1
1149 Forecast	ing the Crude Oil Price with Extreme Values. 2014 , 2, 193-205	3

1148	Nationalism and Economic Exchange: Evidence from Shocks to Sino-Japanese Relations. 2014 , 27, 2626-2660	55
1147	Investor sentiment and value and growth stock index options. 2014 , 20, 1211-1229	4
1146	Does mixed-frequency investor sentiment impact stock returns? Based on the empirical study of MIDAS regression model. 2014 , 46, 966-972	24
1145	An Empirical Study of the Effect of Investor Sentiment on Returns of Different Industries. 2014 , 2014, 1-11	8
1144	Two-period trading sentiment asset pricing model with information. 2014 , 36, 1-7	9
1143	Price and earnings momentum: An explanation using return decomposition. 2014 , 28, 332-351	11
1142	Investor sentiment and return predictability of disagreement. 2014 , 42, 166-178	53
1141	Investor Sentiment, Limits to Arbitrage and Private Market Returns. 2014 , 42, 531-577	46
1140	The puzzling behavior of short sellers around earnings announcements. 2014 , 23, 255-278	3
1139	Predicting anomaly performance with politics, the weather, global warming, sunspots, and the stars. <i>Journal of Financial Economics</i> , 2014 , 112, 137-146	65
1138	Investor Sentiment for Real Assets: The Case of Dry Bulk Shipping Market*. 2014 , 18, 1507-1539	39
1137	Technical market indicators: An overview. 2014 , 4, 25-56	12
1136	Is Japan Different? Evidence on Momentum and Market Dynamics. 2014 , 14, 141-160	25
1135	Retail Investors and the Idiosyncratic Volatility Puzzle: Evidence from the Korean Stock Market. 2014 , 43, 183-222	8
1134	The long of it: Odds that investor sentiment spuriously predicts anomaly returns. <i>Journal of Financial Economics</i> , 2014 , 114, 613-619	86
1133	Multi-period sentiment asset pricing model with information. 2014 , 34, 118-130	10
1132	A Closer Look at the Short-Term Return Reversal. 2014 , 60, 658-674	82
1131	Differences in Trading and Pricing Between Stock and Index Options. 2014 , 60, 1985-2001	26

1130	Market sentiment in private housing market. 2014 , 44, 375-385	27
1129	Investor sentiment from internet message postings and the predictability of stock returns. 2014 , 107, 708-729	119
1128	The linkage between aggregate stock market investor sentiment and commodity futures returns. 2014 , 24, 1491-1513	8
1127	Investor sentiment and the MAX effect. 2014 , 46, 190-201	76
1126	The Shorting Premium and Asset Pricing Anomalies. 2014 ,	28
1125	Do Funds Make More When They Trade More?. 2014 ,	5
1124	Nationalism and Economic Exchange: Evidence from Shocks to Sino-Japanese Relations. 2014 ,	2
1123	Common Factors in Return Seasonalities. 2014 ,	1
1122	Keynes the Stock Market Investor: A Quantitative Analysis. 2015 , 50, 843-868	28
1121	Investor Sentiment and Mutual Fund Strategies. 2015 , 50, 699-727	22
112 0	Sophistication, Sentiment, and Misreaction. 2015 , 50, 903-928	13
1119	Days to Cover and Stock Returns. 2015 ,	8
1118	Mispricing Factors. 2015 ,	5
1117	Arbitrage Asymmetry and the Idiosyncratic Volatility Puzzle. 2015 , 70, 1903-1948	311
1116	The Associations Among Earnings Quality, Voluntary Disclosure, Information Asymmetry, and Cost of Equity Capital: A Structural Equation Modeling Approach. 2015 ,	О
1115	Is Momentum in Currency Markets Driven by Global Economic Risk?. 2015,	3
1114	Which Risk Dominates the Bond Yield? Empirical Tests from Market Sentiment Perspective. 2015 , 10,	
1113	Overconfident Investors, Predictable Returns, and Excessive Trading. 2015,	O

1112 Are There Exploitable Trends in Commodity Future Prices?. 2015,

1111 Arbitrage Trading: The Long and the Short of It. 2015 ,	O
Investor Sentiment and Price Discovery: Evidence from the Pricing Dynamics between the Futures and Spot Markets. 2015 ,	1
1109 Stock Return Asymmetry: Beyond Skewness. 2015 ,	1
1108 Q-Theory, Mispricing, and Profitability Premium: Evidence from China. 2015 ,	2
1107 Mispriced Stocks and Mutual Fund Performance. 2015,	1
1106 New Asset Pricing Factors and Expected Bond Returns. 2015 ,	
1105 Shelter from the Storm: Bear Market Performance and Average Returns. 2015 ,	
1104 The Nominal Price Premium. 2015,	4
Investor Sentiment and Idiosyncratic Volatility Puzzle: Evidence from the Chinese Stock Market 2015, 04,	1
1102 Institutional Trading and Anomalies. 2015,	
1101 Dynamic Asset Allocation with Predictable Returns and Transaction Costs. 2015 ,	11
1100 Costly Arbitrage and the Closed-End Fund Puzzle: Evidence from a Natural Experiment. 2015 ,	
1099 The Momentum Gap and Return Predictability. 2015,	3
1098 Can Investor Sentiment Be a Momentum Time-Series Predictor? Evidence from China. 2015 ,	
1097 Overnight Returns and Firm-Specific Investor Sentiment. 2015 ,	1
The Effect of the Growth in Labor Hours Per Worker on Future Stock Returns, Hiring and Profitability. 2015 ,	
1095 Accruals, Cash Flows, and Operating Profitability in the Cross Section of Stock Returns. 2015 ,	1

1094 Mispricing Factors. 2015 ,	1
1093 Investor Sentiment and Aggregate Volatility Pricing. 2015 ,	1
1092 Can Anomalies Survive Insider Disagreements?. 2015 ,	2
1091 Investor Sentiment and Chinese A-Share Stock Markets Anomalies. 2015 , 7,	0
1090 Investment Horizon of Shareholders and Post-Earnings-Announcement Drift. 2015 ,	
1089 The Causal Effect of Limits to Arbitrage on Asset Pricing Anomalies. 2015 ,	1
1088 The Term Structure of Equity Returns: Risk or Mispricing?. 2015 ,	1
1087 The Profitability Premium: Macroeconomic Risks or Expectation Errors?. 2015 ,	1
1086 Momentum Life Cycle Around the World. 2015 ,	2
$_{ m 1085}$ Industry Momentum: The Role of Time-Varying Factor Exposures and Market Conditions. 2015 ,	1
1084 Lottery-Related Anomalies: The Role of Reference-Dependent Preferences. 2015 ,	8
1083 Ninety Years of Media Coverage and the Cross-Section of Stock Returns. 2015 ,	3
Equity Investor Sentiment and Bond Market Reaction: Test of Overinvestment and Capital Flow Hypotheses. 2015 ,	
1081 Nominal Prices Matter. 2015 ,	2
1080 Behavioral Finance. 2015 , 7, 133-159	146
1079 Market-wide sentiment and market returns. 2015 , 16, 316-328	
1078 Overconfident Investors, Predictable Returns, and Excessive Trading. 2015 , 29, 61-88	155
1077 Investor sentiment, customer satisfaction and stock returns. 2015 , 49, 827-850	16

1076 Examining the sentiment-return relationship in European real estate stock markets. 2015 , 8, 24-45		3
1075 The asymmetric effects of investor sentiment and monetary policy on stock prices. 2015 , 47, 2514-25	522	22
1074 Investor Sentiment Aligned: A Powerful Predictor of Stock Returns. 2015 , 28, 791-837		340
1073 Predictable Corporate Distributions and Stock Returns. 2015 , 28, 1199-1241		16
1072 Wealth transfers via equity transactions. <i>Journal of Financial Economics</i> , 2015 , 118, 93-112	6.6	15
Thinking near and far: Modeling the formation of traders beliefs in asset markets using experimental data. 2015 , 57, 73-80		3
1070 Market-wide attention, trading, and stock returns. <i>Journal of Financial Economics</i> , 2015 , 116, 548-564	6.6	120
The adverse effects of systematic leakage ahead of official sovereign debt rating announcements. Journal of Financial Economics, 2015 , 116, 526-547	6.6	33
The linkage between aggregate investor sentiment and metal futures returns: A nonlinear approach. 2015 , 58, 128-142		16
1067 Corporate Transparency and the Impact of Investor Sentiment on Stock Prices. 2015 , 61, 1630-1647		46
1066 What explains the dynamics of 100 anomalies?. 2015 , 57, 65-85		96
Smart money, dumb money, and capital market anomalies. <i>Journal of Financial Economics</i> , 2015 , 118, 355-382	6.6	92
1064 In short supply: Short-sellers and stock returns. 2015 , 60, 33-57		54
Predictability of stock returns of financial companies and the role of investor sentiment: A multi-country analysis. 2015 , 21, 26-45		12
1062 Investor Sentiment and Financial Market Volatility. 2015 , 16, 206-219		15
1061 Sentiment approach to underestimation and overestimation pricing model. 2015 , 51, 280-288		4
1060 Investor trading behavior, investor sentiment and asset prices. 2015 , 34, 42-62		62
Do Confidence Indexes Consider the Available Macroeconomic Information on Short Term?. 2015 , 23, 501-506		

1058 Investor sentiment 47, 700-709	and the financial crisis: a sentiment-based portfolio theory perspective. 2015,	1
The information con 1057 sentiment. 2015 , 50	ntent of option-implied information for volatility forecasting with investor), 106-120	38
1056 Equity Misvaluation	n and Default Options. 2016 ,	1
1055 Investor Reaction to	o Merger and Acquisition Rumors. 2016 ,	O
1054 Anomalies Across tl	he Globe: Once Public, No Longer Existent?. 2016 ,	10
1053 Implied Volatility D	uration and the Early Resolution Premium. 2016 ,	1
1052 Investor Sentiment	and the Risk-Return Tradeoff in the Brazilian Market. 2016,	
1051 Optimal Tilts. 2016 ,		1
1050 Sentiment Risk, Sen	ntiment Timing, and Hedge Fund Returns. 2016 ,	4
1049 Day of the Week an	nd the Cross-Section of Returns. 2016 ,	2
1048 Investor Sentiment,	, Attention and Profitability of Currency Momentum Strategies. 2016,	
1047 Empirical Evidence	of Overconfidence in Cross-Sectional Asset Returns. 2016 ,	
1046 Activist Short-Sellin	ng. 2016 ,	2
Abnormal Stock Ma 1045 ,	rket Returns Around Peaks in VIX: The Evidence of Investor Overreaction?. 2016	2
1044 The Cross-Section o	of Intraday and Overnight Returns. 2016 ,	3
1043 The Profitability Pro	emium: Macroeconomic Risks or Expectation Errors?. 2016 ,	4
1042 Investor Pessimism	and the German Stock Market: Exploring Google Search Queries. 2016,	1
1041 A New Index of Hou	using Sentiment. 2016 ,	

(2016-2016)

1040 Mutual Fund Flows and Investor Sentiment. 2016,

1040 Macdatt and Flows and investor schement. 2010,	
1039 Intraday Market-Wide Ups/Downs and Returns. 2016 , 1, 28-57	7
1038 Salience Theory and Stock Prices: Empirical Evidence. 2016 ,	4
1037 Hispanic Culture, Local Return Chasing, and Momentum Returns. 2016 ,	
1036 Flights from Stocks. 2016 ,	
1035 Momentum Crashes and Investorss Anchoring Bias. 2016 ,	1
1034 Overconfident Investors, Predictable Returns, and Excessive Trading. 2016 ,	0
1033 Synthetic Shorting with ETFs. 2016 ,	5
1032 Capital Investment, Innovative Capacity, and Stock Returns. 2016 , 71, 2059-2094	22
1031 The impact of sentiment on price discovery. 2016 , 56, 669-694	10
A multi-stage [hfection[model of stock investors' reaction to new product announcement signal. 2016 , 39, 5670-5681	
Predicting Equity Markets with Digital Online Media Sentiment: Evidence from Markov-switching Models. 2016 , 17, 321-335	8
1028 Time-Varying Liquidity and Momentum Profits. 2016 , 51, 1897-1923	59
Sentiment and the Effectiveness of Technical Analysis: Evidence from the Hedge Fund Industry. 2016 , 51, 1991-2013	19
1026 THE ASYMMETRIC EFFECTS OF INVESTOR SENTIMENT. 2016 , 20, 1477-1503	17
The Effect of Monetary Policies on the Relationship between Advertising and Mutual Fund Flows. 2016, 45, 673-704	O
Does investor sentiment really matter?. 2016 , 48, 221-232	42
1023 Asset Growth and Idiosyncratic Return Volatility *. 2016 , 20, 1235-1258	1

1022 Cross-sectional return dispersion and the equity premium. 2016 , 29, 87-109	30
1021 Market dynamics and momentum in the Taiwan stock market. 2016 , 38, 59-75	14
1020 Investor sentiment, accounting information and stock price: Evidence from China. 2016 , 38, 125-134	41
1019 Momentum and downside risk. 2016, 72, S104-S118	18
1018 Long-term industry reversals. 2016 , 68, 236-250	10
1017 What Is Common Among Return Anomalies? Evidence from Insider Trading. 2016, 17, 229-243	1
The Effect of the Growth in Labor Hours per Worker on Future Stock Returns, Hiring, and Profitability. 2016 , rfw049	0
Ownership Structure, Limits to Arbitrage, and Stock Returns: Evidence from Equity Lending Markets. 2016 , 29, 3211-3244	34
1014 Valuation uncertainty, market sentiment and the informativeness of institutional trades. 2016 , 72, 81-98	6
1013 Melancholia and Japanese stock returns 12003 to 2012. 2016 , 40, 424-437	3
1012 Momentum Strategies and Investor Sentiment in the REIT Market. 2016 , 16, 41-71	6
1011 News Beta: Factoring Sentiment Risk into Quant Models. 2016 , 25, 88-104	4
Gambling preference and individual equity option returns. <i>Journal of Financial Economics</i> , 2016 , 122, 155-174	28
Calendar trading of Taiwan stock market: A study of holidays on trading detachment and interruptions. 2016 , 28, 140-154	2
1008 Market maturity and mispricing. <i>Journal of Financial Economics</i> , 2016 , 122, 270-287 6.6	62
1007 Wealth effect and investor sentiment. 2016 , 38, 111-123	5
1006 Individual stock crowded trades, individual stock investor sentiment and excess returns. 2016 , 38, 39-53	38
Does investor sentiment as conditioning information help to explain stock returns behaviour? A test of alternative asset pricing models. 2016 , 8, 174-198	4

1004	Shipping investor sentiment and international stock return predictability. 2016 , 96, 81-94	25
1003	Investor Sentiment and Stock Market Volatility: Evidence from India. 2016 , 17, 173-202	12
1002	Sensitivity to investor sentiment and stock performance of open market share repurchases. 2016 , 71, 75-94	14
1001	Investor sentiment, order submission, and investment performance on the Taiwan Stock Exchange. 2016 , 39, 124-140	15
1000	The different impacts of news-driven and self-initiated search volume on stock prices. 2016 , 53, 997-1005	14
999	Effects of Spot Market Short-Sale Constraints on Index Futures Trading. 2016 , rfw020	
998	Losing sight of the trees for the forest? Attention allocation and anomalies. 2016 , 16, 1679-1693	3
997	Return Seasonalities. 2016 , 71, 1557-1590	81
996	Investor sentiment and oil prices. 2016 , 17, 73-88	16
995	Investor sentiment, limits on arbitrage, and the performance of cross-country stock market anomalies. 2016 , 9, 136-163	33
994	Institutional investors and stock return anomalies. <i>Journal of Financial Economics</i> , 2016 , 119, 472-488 6.6	123
993	Analysts[preference for growth investing and vulnerability to market-wide sentiment. 2016 , 61, 40-52	1
992	Consumer confidence indices and stock markets' meltdowns. 2016 , 22, 195-220	14
991	Inflation illusion and stock returns. 2016 , 35, 14-24	2
990	Macro Disagreement and the Cross-Section of Stock Returns. 2016 , 6, 1-45	5
989	Momentum profits, market cycles, and rebounds: Evidence from Germany. 2016 , 61, 139-159	9
988	Market transaction characteristics and pricing effect of accounting valuation models. 2016 , 6, 2-31	О
987	Changes in Investors' Market Attention and Near-Term Stock Market Returns. 2016 , 17, 18-30	20

986	Does systematic distress risk drive the investment growth anomaly?. 2016 , 61, 240-248		2
985	Is the asset growth anomaly driven by macroeconomic states?. 2016 , 23, 576-579		5
984	Dissecting the bond profitability premium. 2016 , 27, 102-131		7
983	Does rating analyst subjectivity affect corporate debt pricing?. <i>Journal of Financial Economics</i> , 2016 , 120, 514-538	6.6	50
982	Ticker fluency, sentiment, and asset valuation. 2016 , 61, 89-96		4
981	Accruals, cash flows, and operating profitability in the cross section of stock returns. <i>Journal of Financial Economics</i> , 2016 , 121, 28-45	6.6	155
980	What explains the orange juice puzzle: Sentiment, smart money, or fundamentals?. 2016 , 29, 47-65		4
979	The information content of the sentiment index. 2016 , 62, 164-179		41
978	Investor sentiment and aggregate volatility pricing. 2016 , 61, 53-63		12
977	Home and foreign investor sentiment and the stock returns. 2016 , 59, 71-77		14
976	Investor Sentiment, Beta, and the Cost of Equity Capital. 2016 , 62, 347-367		83
975	Momentum and Reversal: Does What Goes Up Always Come Down?*. 2017 , 21, 555-581		25
974	Capital account reform and short- and long-run stock price leadership. 2017 , 23, 916-945		1
973	Short selling around the 52-week and historical highs. 2017 , 33, 75-101		17
972	Credit spreads and investment opportunities. 2017 , 48, 117-152		
971	Financial investor sentiment and the boom/bust in oil prices during 2003\(\textit{0}008\). 2017 , 48, 331-361		18
970	Expectation Errors in European Value-Growth Strategies*. 2017 , 21, 845-870		7
969	Investor sentiment and economic forces. 2017 , 86, 1-21		74

968	Aggregation of Information About the Cross Section of Stock Returns: A Latent Variable Approach. 2017 , 30, 1339-1381	37
96 7	Cash flow volatility and investor sentiment. 2017 , 43, 178-192	4
966	Fundamental Analysis and the Cross-Section of Stock Returns: A Data-Mining Approach. 2017 , 30, 1382-1423	84
965	Investor sentiment, asset returns and firm characteristics: Evidence from the Korean Stock Market. 2017 , 46, 132-147	38
964	The mispricing of equity risk: behavioral and corporate leverage factors. 2017 , 18, 421-432	1
963	INDIVIDUAL MEAN-VARIANCE RELATION AND STOCK-LEVEL INVESTOR SENTIMENT. 2017 , 18, 20-34	6
962	Bounded rationality, anchoring-and-adjustment sentiment, and asset pricing. 2017 , 40, 85-102	5
961	Can investor sentiment be a momentum time-series predictor? Evidence from China. 2017 , 42, 212-239	60
960	The CDS market reaction to restatement announcements. 2017 , 44, 1015-1035	6
959	The effects of investor attention on commodity futures markets. 2017 , 37, 1031-1049	14
958	Impacts of the mass media effect on investor sentiment. 2017 , 22, 1-4	18
957	Sentiment and the Performance of Technical Indicators. 2017 , 43, 112-125	4
956	Investor sentiment, trading behavior and stock returns. 2017, 24, 826-830	44
955	Do Funds Make More When They Trade More?. 2017 , 72, 1483-1528	56
954	THE VALUE IN FUNDAMENTAL ACCOUNTING INFORMATION. 2017 , 40, 113-140	11
953	Digesting anomalies in emerging European markets: A comparison of factor pricing models. 2017 , 31, 1-15	51
952	The impact of microblogging data for stock market prediction: Using Twitter to predict returns, volatility, trading volume and survey sentiment indices. 2017 , 73, 125-144	141
951	Investor Sentiment and Credit Default Swap Spreads During the Global Financial Crisis. 2017 , 37, 660-688	4

950	Well-connected short-sellers pay lower loan fees: A market-wide analysis. <i>Journal of Financial Economics</i> , 2017 , 123, 646-670	12
949	Investor sentiment, idiosyncratic risk, and mispricing of American Depository Receipt. 2017 , 51, 1-14	10
948	Trading against anchoring. 2017 , 9, 242-261	3
947	Are Capital Market Anomalies Common to Equity and Corporate Bond Markets? An Empirical Investigation. 2017 , 52, 1301-1342	55
946	Cognitive biases in investors' behaviour under stress: Evidence from the London Stock Exchange. 2017 , 54, 54-62	10
945	Stock return anomalies and individual investors in the Korean stock market. 2017 , 46, 141-157	6
944	Investor sentiment, heterogeneous agents and asset pricing model. 2017 , 42, 504-512	9
943	Ultimate consumption risk and investment-based stock returns. 2017 , 42, 473-486	Ο
942	Price Impact or Trading Volume: Why Is the Amihud (2002) Measure Priced?. 2017, 30, 4481-4520	38
941	Reactive or proactive? Investor sentiment as a driver of corporate social responsibility. 2017 , 42, 572-582	21
940	DRIPs and the Dividend Pay Date Effect. 2017 , 52, 1765-1795	5
939	Relative equity market valuation conditions and acquirers@ains. 2017, 49, 855-884	1
938	Seasonality in the cross section of factor premia. 2017 , 46, 165-199	6
937	Market Reaction to Macroeconomic News: The Role of Investor Sentiment. 2017 , 46, 853-875	5
936	Mispricing Factors. 2017 , 30, 1270-1315	241
935	Effects of changes in stock index compositions: A literature survey. 2017 , 52, 228-239	15
934	The q-factors and expected bond returns. 2017 , 83, 19-35	3
933	Does price efficiency increase with trading volume? Evidence of nonlinearity and power laws in ETFs. 2017 , 467, 436-452	7

932	The Validity of Investor Sentiment Proxies. 2017 , 17, 473-477	8
931	Being Surprised by the Unsurprising: Earnings Seasonality and Stock Returns. 2017 , 30, 281-323	18
930	Investor Sentiment and Return Predictability of the Option to Stock Volume Ratio. 2017, 46, 767-796	8
929	Beauty contest, bounded rationality, and sentiment pricing dynamics. 2017 , 60, 71-80	7
928	Short selling and the pricing of closed-end funds. 2017 , 33, 124-142	2
927	Diffusion of optimistic and pessimistic investor sentiment: An empirical study of an emerging market. 2017 , 47, 22-34	16
926	Analysts and sentiment: A causality study. 2017 , 63, 315-327	7
925	Liquidity, overpricing, and the tactics of informed traders. 2017 , 41, 701-713	
924	Common Equity Factors in Corporate Bond Markets. 2017 , 207-225	1
923	Short- and Long-Horizon Behavioral Factors. 2017 ,	10
922	The Causal Effect of Limits to Arbitrage on Asset Pricing Anomalies. 2017 ,	13
922	The Causal Effect of Limits to Arbitrage on Asset Pricing Anomalies. 2017, Corporate Activities and the Market Risk Premium. 2017,	
		13
921	Corporate Activities and the Market Risk Premium. 2017 ,	13
921	Corporate Activities and the Market Risk Premium. 2017, The Trend in Firm Profitability and the Cross-Section of Stock Returns. 2017, 92, 1-32 An Evaluation of the Factors Influencing Investors' Perception in Bangladesh Stock Market. 2017,	13
921 920 919	Corporate Activities and the Market Risk Premium. 2017, The Trend in Firm Profitability and the Cross-Section of Stock Returns. 2017, 92, 1-32 An Evaluation of the Factors Influencing Investors' Perception in Bangladesh Stock Market. 2017, 12, 89	13 2 21
921 920 919 918	Corporate Activities and the Market Risk Premium. 2017, The Trend in Firm Profitability and the Cross-Section of Stock Returns. 2017, 92, 1-32 An Evaluation of the Factors Influencing Investors' Perception in Bangladesh Stock Market. 2017, 12, 89 Scaling up Market Anomalies. 2017, 26, 89-105	13 2 21 33

914	Optimal Tilts: Combining Persistent Characteristic Portfolios. 2017 , 73, 75-89	3
913	Does Online Investor Sentiment Affect the Asset Price Movement? Evidence from the Chinese Stock Market. 2017 , 2017, 1-11	3
912	A PLS Approach to Measuring Investor Sentiment in Chinese Stock Market. 2017 , 2017, 1-6	
911	The External Financing of Investment. 2017,	1
910	Measuring Investor Sentiment. 2017 ,	О
909	Cryptocurrency: A New Investment Opportunity?. 2017 , 20, 16-40	95
908	Manager Sentiment and Stock Returns. 2017,	4
907	Predicting Relative Returns. 2017,	1
906	Option Trading Leverage and Stock Returns. 2017 ,	
905	Anomalies Abroad: Beyond Data Mining. 2017 ,	7
904	A Comparative Analysis on the Wealth Effect between in the Stock Market and in the Housing Market in China. 2017 , 9, 118	
903	Betting Against Beta Under Incomplete Information. 2017,	1
902	Betting Against Alpha. 2017 ,	1
901	Illiquidity Shocks and Asymmetric Stock Market Reactions Around the World: Is Underreaction or Illiquidity Spiral the Culprit?. 2017 ,	
900	Corruption, Carry Trades, and the Cross Section of Currency Returns. 2017,	
899	Factor Momentum and the Momentum Factor. 2017 ,	4
898	Risk-Managed 52-Week High Industry Momentum, Momentum Crashes, and Hedging Macroeconomic Risk. 2017 ,	1
897	Fund Management Skill and Noise Trading. 2017 ,	

896	Momentum in the European Corporate Bond Market: The Role of Bond-Specific Returns. 2017, 27, 54-70	2
895	Noise Trading, Slow Diffusion of Information, and Short-Term Reversals: A Fundamental Analysis Approach. 2017 ,	
894	Optimism Propagation. 2017 ,	1
893	Short and Long Horizon Behavioral Factors. 2017 ,	O
892	Anomalies and Investor Sentiment: Empirical Evidences in the Brazilian Market. 2017, 14,	4
891	Cryptocurrency: A New Investment Opportunity?. 2017,	5
890	Hedge Fund vs. Non-Hedge Fund Institutional Demand and the Book-to-Market Effect. 2017,	
889	Twin Momentum. 2017,	4
888	Anomalies Abroad: Beyond Data Mining. 2017,	2
887	Overreaction versus Underreaction: A Question of Information Weight. 2017,	
886	Disagreement, Aggregate Trading Volume, and Excess Market Returns. 2017,	O
885	Misvaluation of Investment Options. 2017,	1
884	Short Selling and Economic Policy Uncertainty. 2017,	
883	On the Risk Factor Timing Ability of Valuation Measures. 2017 ,	
882	Private Equity Investor Sentiment Around the World. 2017,	
881	Why Do Enterprise Multiples Predict Expected Stock Returns?. 2017,	
880	Trading Costs, Short Sale Constraints, and the Performance of Stock Market Anomalies in Emerging Europe. 2017 ,	
879	Cross-correlations between individual investor sentiment and Chinese stock market return: New perspective based on MF-DCCA. 2018 , 503, 243-256	15

878	Overnight Returns and Firm-Specific Investor Sentiment. 2018 , 53, 485-505	59
877	Risk-managed 52-week high industry momentum, momentum crashes and hedging macroeconomic risk. 2018 , 18, 1233-1247	4
876	Short Covering Trades. 2018 , 53, 723-748	13
875	Investor sentiment: Does it augment the performance of asset pricing models?. 2018 , 59, 290-303	9
874	Investor sentiment and the riskfleturn tradeoff in the Brazilian market. 2018 , 58, 599-618	9
873	The 52-week high, momentum, and investor sentiment. 2018 , 57, 167-183	14
872	Momentum and funding conditions. 2018 , 88, 312-329	16
871	Speculative Bubbles. 101-166	O
870	Return dispersion risk in FX and global equity markets: Does it explain currency momentum?. 2018 , 56, 264-280	1
869	Open-End Organizational Structures and Limits to Arbitrage. 2018 , 31, 773-810	10
868	Investigating Gender Differences in Real Estate Trading Sentiments. 2018 , 63, 187-214	1
867	Investor Attention and Stock Returns: International Evidence. 2018, 54, 3168-3188	5
866	How do housing price and sentiment affect consumption distribution in China?. 2018, 77, 99-109	15
865	Short-Selling Risk. 2018 , 73, 755-786	51
864	The informativeness of short sellers: an insider perspective. 2018 , 8, 354-386	8
863	Housing market sentiment and intervention effectiveness: Evidence from China. 2018 , 35, 91-110	19
862	Optimistic bias of analysts' earnings forecasts: Does investor sentiment matter in China?. 2018 , 49, 147-163	15
861	How does investor sentiment predict the future real estate returns of residential property in Hong Kong?. 2018 , 75, 1-11	11

860	Preferences for lottery stocks at Borsa Istanbul. 2018 , 55, 211-223	8
859	Market states, sentiment, and momentum in the corporate bond market. 2018 , 89, 249-265	11
858	Cash flow duration and the term structure of equity returns. <i>Journal of Financial Economics</i> , 2018 , 128, 486-503	48
857	Investor sentiment and price discovery: Evidence from the pricing dynamics between the futures and spot markets. 2018 , 90, 17-31	28
856	Diffusion of crisis signals across the world: evidence from subprime crisis of 2008-2009. 2018 , 13, 410-430	4
855	The role of investor sentiment in the long-term correlation between U.S. stock and bond markets. 2018 , 58, 127-139	20
854	Investor sentiment identification based on the universum SVM. 2018 , 30, 661-670	17
853	What options to trade and when: Evidence from seasoned equity offerings. 2018, 37, 70-96	6
852	School Holidays and Stock Market Seasonality. 2018 , 47, 131-157	3
851	Investor Trading Behavior and Sentiment in Futures Markets. 2018 , 54, 707-720	23
850	Overreaction to extreme market events and investor sentiment. 2018 , 25, 115-118	8
849	The sentiment premium and macroeconomic announcements. 2018 , 50, 207-237	7
848	Global Relation between Financial Distress and Equity Returns. 2018, 31, 239-277	26
847	Do Energy Prices Affect U.S. Investor Sentiment?. 2018 , 19, 125-140	19
846	Asymmetric Trading Costs Prior to Earnings Announcements: Implications for Price Discovery and Returns. 2018 , 56, 217-263	25
845	Technical analysis and stock return predictability: An aligned approach. 2018 , 38, 103-123	32
844	Is the idiosyncratic volatility anomaly driven by the MAX or MIN effect? Evidence from the Chinese stock market. 2018 , 53, 1-15	20
843	Q-theory, mispricing, and profitability premium: Evidence from China. 2018 , 87, 135-149	23

842	Investor Overconfidence, Firm Valuation, and Corporate Decisions. 2018, 64, 5349-5369	5
841	There are two very different accruals anomalies. 2018 , 24, 581-609	2
840	Momentum lost and found in corporate bond returns. 2018 , 38, 60-82	4
839	The dispersion anomaly and analyst recommendations. 2018 , 50, 861-896	2
838	Overconfidence, Information Diffusion, and Mispricing Persistence. 2018,	
837	CEO Confidence Matters: The Real Effects of Short Sale Constraints Revisited. 2018,	
836	Arbitrage Risk and Investor Sentiment as Causes of Persistent Mispricing: the European Evidence. 2018 ,	
835	Firm Characteristics and Chinese Stocks. 2018 , 3, 259-283	18
834	Passive Ownership and Market Efficiency. 2018 ,	
833	Industry Herding by Hedge Funds. 2018,	
832	Economic Policy Uncertainty and Momentum: International Evidence 2018,	0
831	Review of New Trends in the Literature on Factor Models and Mutual Fund Performance. 2018,	
830	Wage Gap and Stock Returns. 2018,	1
829	Investor Overconfidence and the Security Market Line: New Evidence from China. 2018,	2
828	Comovement in Arbitrage Limits. 2018,	
827	On Malaysian House Price Growth: The Effects of Market Sentiments. 2018 , 10, 167	1
826	Stock Liquidity and the Earnings-Return Asymmetry for Negative versus Positive Returns. 2018,	1
825	Persistence of Investor Sentiment in the Past 50 Years: A Behavioural Perspective. 2018 ,	1

824	Value at Risk, Cross-Sectional Returns and the Role of Investor Sentiment. 2018,	
823	The Cross-Section of Emerging Market Stock Returns. 2018,	
822	The RiskReturnBentiment Nexus: Dealing with Low Power and Big Bias. 2018,	
821	Relationship between Negative Emotion and Investment Behavior of Enterprises. 2018, 16,	O
820	The Economic Value of Firm-Specific News Sentiment. 2018,	
819	Timing the market: the economic value of price extremes. 2018 , 4,	1
818	A guide to survival of momentum in UK style portfolios. 2018 , 9, 192	
817	Mispriced Stocks, Option Volume, and Asymmetric Stock Return Predictability. 2018,	
816	The Information Content of 10-K Disaggregation Quality on Future Firm Performance. 2018,	
815	Pricing Sin Stocks: Ethical Preference vs. Risk Aversion. 2018 ,	
814	Systematic Risk Coefficient and Sentiment: Peculiarities of Sentiment Affected Companies in US Tourism Industry. 2018 , 09,	
813	Limits to Short Arbitrage With Takeover Risk. 2018,	
812	Psychology-based Models of Asset Prices and Trading Volume. 2018,	9
811	Pricing Error Reversal: A Diagnostic Test of Asset Pricing Models. 2018,	1
810	Investor Sentiment and the Cross-Section of Corporate Bond Returns. 2018,	
809	Influence of Investor Sentiment on Stock Returns- Analysis of A- shares in China. 2018, 16,	
808	Technical Analysis as Valuable Investment Tool?: Evidence From Daily DAX Forecasts. 2018,	
807	Characteristics-Based Factors. 2018,	2

806	Alpha Momentum and Alpha Reversal in Country and Industry Equity Indexes. 2018,	1
805	Implied Volatility Spreads and Future Options Returns Around Information Events and Conditions. 2018 ,	
804	Investor Sentiment, Anomalies, and Macroeconomic Conditions. 2018, 47, 751-804	6
803	Cross-Sectional Seasonalities in International Government Bond Returns. 2018,	
802	Searching the Factor Zoo. 2018 ,	
801	The Impact of Public Mood on the Cross-Section of Stock Returns. 2018,	O
800	Public Sentiment and the Price of Corporate Sustainability. 2018,	2
799	Does the F-score improve the performance of different value investment strategies in Europe?. 2018 , 19, 495-506	4
798	Asymmetric Dynamics between Informed Trading Activity and Credit Default Swaps. 2018, 26, 70-85	
797	Preference for Dividends and Return Comovement. 2018,	
796	How Many Firm Characteristics Drive US Stock Returns?. 2018,	8
795	Investor Attention and Stock Returns. 2018,	2
794	Overcoming Arbitrage Limits: Option Trading and Momentum Returns. 2018,	1
793	Persistence of Earnings Components and Price Momentum. 2018,	
792	Trend Factor and Cross Sectional Stock Return: Evidence from China. 2018,	
791	Skewness Preference and Market Anomalies. 2018,	O
790	Psychology-Based Models of Asset Prices and Trading Volume. 2018 , 1, 79-175	34
789	Behavioral Corporate Finance. 2018, 1, 277-379	4

788	The Relationship between Hedge Fund Performance and Stock Market Sentiment. 2018, 21, 1850016	3
787	Timing of advertising and the MAX effect. 2018 , 20, 105-114	1
786	Size Timing or Sentiment Timing: Insights from Chinese Mutual Fund Risk Taking. 2018,	
785	Dissecting the Effectiveness of Firm Financial Strength in Predicting Chinese Stock Market. 2018 ,	O
784	The Efficiency of Marketing and Stock Returns. 2018,	1
783	Regret in Financial Decision Making Under Volatility Uncertainty. 2018,	1
782	Using Firm-Level Favoritism to Better Understand the External Financing and Capital Expenditure Anomalies. 2018 ,	2
781	Overpricing or Underpricing, Short Sale Constraints and De-Correlation Role of Index Futures. 2018,	
780	Overconfidence, Sentiment and Beta Herding: A Behavioral Explanation of the Low-Beta Anomaly. 2018 ,	9
779	Asset Pricing Anomalies and the Low-Risk Puzzle. 2018,	1
778	InvestorsBentiment and accruals anomaly: European evidence. 2018 , 19, 500-517	3
777	The SKEW Index: Extracting What Has Been Left. 2018 ,	2
776	January sentiment effect in the US corporate bond market. 2018 , 10, 370-386	3
775	An Analysis of the Determinants of Inflation-linked Bond Prices in Korea. 2018 , 47, 605-633	
774	Does Investor Attention to Accounting Information Matter to the Pricing of Stocks?. 2018,	1
773	Are Authorized Participants of Exchange-Traded Funds Informed Traders?. 2018,	1
77 ²	Investor sentiment and advertising expenditure. 2018, 35, 611-627	12
771	Fund Management Skill and Noise Trading. 2018 , 44, 113-124	7

770	The Predictability of Equity Returns from Past Returns: A New Moving Average-Based Perspective. 2018 ,	9
769	A Sentiment Index of the Housing Market: Text Mining of Narratives on Social Media. 2018,	1
768	Journalist disagreement. 2018 , 41, 57-76	11
767	Understanding the Firm-Productivity Effect in Stock Returns. 2018,	
766	Sentiment-based momentum strategy. 2018 , 58, 52-68	9
765	Positive Feedback Trading and Investor Sentiment. 2018 , 54, 2400-2408	4
764	Is stock return predictability of option-implied skewness affected by the market state?. 2018 , 38, 1024-1042	2
763	Talking Numbers: Technical versus fundamental investment recommendations. 2018 , 92, 100-114	6
762	The cross-correlations between online sentiment proxies: Evidence from Google Trends and Twitter. 2018 , 508, 67-75	28
761	Day of the week and the cross-section of returns. <i>Journal of Financial Economics</i> , 2018 , 130, 182-214 6.6	60
760	Investor sentiment and the prediction of stock returns: a quantile regression approach. 2018, 50, 5401-5415	13
759	Anomalies and market (dis)integration. 2018 , 100, 16-34	31
758	Gross profitability and momentum. 2018 , 44, 992-1011	О
757	Investor Sentiment, Firm Characteristics and Arbitrage Risk The Arbitrage Factor. 2018,	
756	Greed and Fear: The Nature of Sentiment. 2018 ,	2
755	Improving Factor Models. 2018 , 44, 74-88	
754	Firm Characteristics and Chinese Stocks. 2018,	0
753	Measuring Investor Sentiment. 2018 , 10, 239-259	38

752	Nonlocal Disadvantage: An Examination of Social Media Sentiment. 2018 , 8, 293-336	7
75 ¹	Security Analysts and Capital Market Anomalies. 2018,	
75°	Price-Based Investment Strategies. 2018 ,	2
749	The MAX effect: Lottery stocks with price limits and limits to arbitrage. 2018 , 41, 77-91	15
748	An efficient and stable method for short maturity Asian options. 2018 , 38, 1470-1486	7
747	Capital Market Anomalies and Quantitative Research. 2018,	2
746	The Trend Is Your Friend: Momentum Investing. 2018 , 17-86	1
745	The January sentiment effect in the U.S. stock market. 2018 , 59, 94-104	5
744	Investor sentiment and industry returns. 2018 , 23, 546-570	3
743	Hedge fund vs. non-hedge fund institutional demand and the book-to-market effect. 2018 , 92, 51-66	4
		4
742	Breadth of Ownership and the Cross-Section of Corporate Bond Returns. 2018,	1
74 ²		
	Breadth of Ownership and the Cross-Section of Corporate Bond Returns. 2018,	
741	Breadth of Ownership and the Cross-Section of Corporate Bond Returns. 2018, Oil Prices and Stock Market Anomalies. 2018,	
74 ¹	Breadth of Ownership and the Cross-Section of Corporate Bond Returns. 2018, Oil Prices and Stock Market Anomalies. 2018, Does Investor Sentiment Predict Overpriced or Underpriced Stock Markets?. 2018,	1
74 ¹ 74 ⁰ 739	Breadth of Ownership and the Cross-Section of Corporate Bond Returns. 2018, Oil Prices and Stock Market Anomalies. 2018, Does Investor Sentiment Predict Overpriced or Underpriced Stock Markets?. 2018, Alpha Momentum and Price Momentum. 2018, 6, 49	1
74 ¹ 74 ⁰ 739 738	Breadth of Ownership and the Cross-Section of Corporate Bond Returns. 2018, Oil Prices and Stock Market Anomalies. 2018, Does Investor Sentiment Predict Overpriced or Underpriced Stock Markets?. 2018, Alpha Momentum and Price Momentum. 2018, 6, 49 Differences in options investors@expectations and the cross-section of stock returns. 2018, 94, 315-336 Strategies can be expensive too! The value spread and asset allocation in global equity markets.	9

734	The Fed and the Stock Market: A Tale of Sentiment States. 2018,	1
733	Less pain, more gain: Volatility-adjusted residual momentum in international equity markets. 2018 , 47, 165-191	10
732	Social media sentiment and market behavior. 2019 , 57, 105-127	5
731	Expected versus Ex Post Profitability in the Cross-Section of Industry Returns. 2019 , 48, 505-536	6
730	Asset Growth and Stock Market Returns: A Time-Series Analysis*. 2019 , 23, 599-628	13
729	Does High Stock Price Synchronicity Always Hurt Mutual Fund Industry? Sentiment Matters. 2019 , 20, 73-80	O
728	Underreaction to Political Information and Price Momentum. 2019 , 48, 773-804	4
727	Investor sentiment and aggregate stock returns: the role of investor attention. 2019 , 53, 397-428	16
726	Risk Compensation and Market Returns: The Role of Investor Sentiment in the Stock Market. 2019 , 55, 704-718	44
725	Systematic risk, the tradeoff of leverage and IPO first-day returns. 2019 , 53, 239-256	2
724	The seed of a crisis: Investor sentiment and bank liquidity. 2019 , 29, 152-155	1
723	Exploiting investor sentiment for portfolio optimization. 2019 , 12, 671-702	5
722	Trading costs, short sale constraints, and the performance of stock market anomalies in Emerging Europe. 2019 , 32, 403-422	4
721	Momentum Returns, Uncertainty, and Energy Prices: Evidence from Major Equity Markets. 2019 ,	
720	Short selling and market anomalies. 2019 , 46, 100502	Ο
719	Quantifying the correlation and prediction of daily happiness sentiment and stock return: The Case of Singapore. 2019 , 533, 122020	4
718	Explaining Equity Anomalies in Frontier Markets: A Horserace of Factor Pricing Models. 2019 , 1-30	2
717	Tail risk and expected stock returns around the world. 2019 , 56, 162-178	6

716	Is Low-Volatility Investing Sustainable in the SME Stock Market of Korea? A Risk and Return Analysis. 2019 , 11, 3654	1
715	Growth Opportunity Bias. 2019 ,	
714	Score-based Portfolio Choice. 2019 ,	
713	Scaled PCA: A New Approach to Dimension Reduction. 2019,	O
712	Picking winners to pick your winners: The momentum effect in commodity risk factors. 2019 , 50, 101017	2
711	Factor Premia and Factor Timing: A Century of Evidence. 2019,	14
710	The Comment of BBS: How Investor Sentiment Affects a Share Market of China. 2019, 270-278	
709	Investor sentiment, stock returns, and analyst recommendation changes: The KOSPI stock market. 2019 , 48, 89-101	24
708	Foreign investors Itrading behavior and market conditions: Evidence from Taiwan. 2019, 52-53, 100591	2
707	Short interest, stock returns and credit ratings. 2019 , 108, 105617	2
706	How about selling commodity futures losers?. 2019 , 39, 1489-1514	2
705	Spin transport in proximity-induced ferromagnetic phosphorene nanoribbons. 2019 , 136, 106324	3
704	A Surprise That Keeps You Awake: Overnight Returns After Earnings Announcements. 2019,	1
703	Limits to arbitrage, investor sentiment, and factor returns in international government bond markets. 2019 , 32, 1727-1743	Ο
702	Oil prices and stock market anomalies. 2019 , 83, 578-587	13
701	Aggregate investor sentiment and stock return synchronicity. 2019 , 108, 105628	13
700	Forecasting crude oil prices with a large set of predictors: Can LASSO select powerful predictors?. 2019 , 54, 97-117	83
699	What is the real relationship between cash holdings and stock returns?. 2019 , 64, 513-528	1

698	Investor sentiment, SEO market timing, and stock price performance. 2019 , 51, 28-43	13
697	Individual Stock Cash InflowDutflow Imbalance, Individual Stock Investor Sentiment and Excess Returns. 2019 , 55, 2886-2903	3
696	The Aumann-Serrano risk factor and asset pricing: evidence from the Chinese A-share market. 2019 , 1599-1608	1
695	Can Hedge Funds Benefit from CSR Investment?. 2019 ,	
694	Price range and the cross-section of expected country and industry returns. 2019, 64, 174-189	3
693	Pricing sin stocks: Ethical preference vs. risk aversion. 2019 , 118, 69-100	2
692	Internet finance investor sentiment and return comovement. 2019 , 56, 151-161	24
691	Investor sentiment and stock return volatility: Evidence from the Johannesburg Stock Exchange. 2019 , 7, 1600233	22
690	Investor Sentiment and Returns. 2019 , 211-225	1
689	The Impact of Bank Herding on Systemic Risk. 2019 ,	1
688	The quality of governance and momentum profits: International evidence. 2019 , 51, 100835	6
687	Momentum and reversal: The role of short selling. 2019 , 104, 95-110	2
686	Forecast the realized range-based volatility: The role of investor sentiment and regime switching. 2019 , 527, 121422	5
686		5
	2019 , 527, 121422	2
685	2019, 527, 121422 Investment-Momentum: A Two-Dimensional Behavioral Strategy. 2019,	
685 684	Investment-Momentum: A Two-Dimensional Behavioral Strategy. 2019 , Long-term asset allocation, risk tolerance and market sentiment. 2019 , 62, 1-19	2

680	Attention, Social Interaction, and Investor Attraction to Lottery Stocks. 2019,	9
679	Institutional Investors and Market Anomalies: Cui Bono?. 2019 ,	
678	What Does Media Tone Tell about Expected Stock Returns?. 2019 ,	
677	Short-term overreaction in equity ETFs following extreme one-day returns. 2019 , 30, 352-367	1
676	Do Fundamentals Drive Cryptocurrency Prices?. 2019 ,	13
675	Capital Markets and Investment Decision Making. 2019,	
674	Fragile Factor Premia. 2019 ,	
673	Firm Life Cycle, Expectation Errors and Future Stock Returns. 2019,	
672	Momentum Crashes and Variations to Market Liquidity. 2019,	
671	Sentiment Stocks. 2019 ,	
670	The impact of politics and economic policy uncertainty on anomaly-based investment strategies. 2019 , 45, 654-670	
669	The fundamentals of momentum investing: European evidence on understanding momentum through fundamentals. 2019 , 59, 831-857	3
668	Investor Sentiment and the Pricing of Macro Risks for Hedge Funds. 2019,	
667	Asymmetric effect of style comovement on momentum. 2019 , 31, 146-154	1
666	Fundamental strength and short-term return reversal. 2019 , 52, 22-39	3
665	How information technologies shape investor sentiment: A web-based investor sentiment index. 2019 , 19, 95-105	11
664	Global Factor Premiums. 2019,	9
663	Sentiment contagion analysis of interacting investors: Evidence from Chinal stock forum. 2019 , 523, 246-259	13

State-dependent size and value premium: evidence from a regime-switching asset pricing model. **2019**, 20, 229-249

661	Behavioral biases of informed traders: Evidence from insider trading on the 52-week high. 2019 , 52, 56-75	4
660	Factor Momentum and the Momentum Factor. 2019 ,	14
659	Why has the size effect disappeared?. 2019 , 102, 256-276	4
658	When Anomalies Are Publicized Broadly, Do Institutions Trade Accordingly?. 2019 , 65, 4555-4574	22
657	Small investors[Internet sentiment and return predictability. 2019, ahead-of-print,	O
656	Liquidity of financial markets: a review. 2019 , 37, 201-227	7
655	On the dynamic relationship between gold investor sentiment index and stock market. 2019 , 16, 372-392	3
654	Investor sentiment and foreign financial flows: Evidence from South Africa. 2019, 37,	1
653	US Economic Uncertainty and the Korean Stock Market Reaction. 2019 , 1-31	2
652	Alternative Three Factor Model for Asset Pricing for the Investment, Market and Profitability Premium in Emerging Markets: An Evidence from Pakistan's Stock Exchange. 2019 ,	
651	Does High-Frequency Social Media Data Improve Forecasts of Low-Frequency Consumer Confidence Measures?*. 2019 ,	3
650	Does High Frequency Social Media Data Improve Forecasts of Low Frequency Consumer Confidence Measures?. 2019 ,	2
649	Information in mispricing factors for future investment opportunities. 2019 , 47, 657-668	
648	Regional Economic Activity and Stock Returns. 2019 , 54, 1051-1082	16
647	The Information Content of Sudden Insider Silence. 2019 , 54, 1499-1538	6
646	A Market-Based Funding Liquidity Measure. 2019 , 9, 356-393	6
645	FACTOR CROWDING AND LIQUIDITY EXHAUSTION. 2019 , 42, 147-180	3

644	Sentiment Metrics and Investor Demand. 2019, 74, 985-1024	42
643	Equity Misvaluation and Default Options. 2019 , 74, 845-898	6
642	The role of stock price synchronicity on the return-sentiment relation. 2019 , 47, 119-131	3
641	Cross-sectional seasonalities in international government bond returns. 2019 , 98, 80-94	7
640	The investment environment and cross-border merger and acquisition premiums. 2019 , 59, 19-35	13
639	Asset growth, style investing, and momentum. 2019 , 98, 108-124	6
638	Improving momentum strategies using residual returns and option-implied information. 2019 , 39, 499-521	
637	Review of new trends in the literature on factor models and mutual fund performance. 2019 , 63, 344-354	5
636	The early-warning system of stock market crises with investor sentiment: Evidence from China. 2019 , 24, 361-369	7
635	Financial distress, short sale constraints, and mispricing. 2019 , 53, 94-111	4
634	Median momentum. 2019 , 25, 1080-1118	O
633	Stochastic investor sentiment, crowdedness and deviation of asset prices from fundamentals. 2019 , 79, 130-140	5
632	Getting Paid to Hedge: Why DonElnvestors Pay a Premium to Hedge Downturns?. 2019 , 54, 1157-1192	О
631	Market anomalies and disaster risk: Evidence from extreme weather events. 2019 , 46, 100477	23
630	Manager sentiment and stock returns. <i>Journal of Financial Economics</i> , 2019 , 132, 126-149 6.6	121
629	Arbitrage Trading: The Long and the Short of It. 2019 , 32, 1608-1646	17
628	Do culture, sentiment, and cognitive dissonance explain the above suspicion and anomalies?. 2019 , 25, 1168-1195	5 7
627	Probability of price crashes, rational speculative bubbles, and the cross-section of stock returns. Journal of Financial Economics, 2019, 132, 222-247	17

626	Sentiment trading, informed trading and dynamic asset pricing. 2019 , 47, 210-222	3
625	Transitory prices, resiliency, and the cross-section of stock returns. 2019 , 63, 243-256	2
624	The cross-section of emerging market stock returns. 2019 , 38, 265-286	24
623	Investor sentiment and the cross-section of stock returns: new theory and evidence. 2019 , 53, 493-525	20
622	Preference for dividends and return comovement. <i>Journal of Financial Economics</i> , 2019 , 132, 103-125 6.6	11
621	The Impact of Economy-Wide Sentiment on AnalystsIResearch Activities. 2019, 34, 385-410	2
620	Economic Links and Cross-Predictability of Stock Returns: Evidence from Characteristic-Based Btyles [12019, 23, 363-395]	4
619	Sentiment, order imbalance, and co-movement: An examination of shocks to retail and institutional trading activity. 2019 , 25, 116-159	6
618	Ex-Day Returns of Stock Distributions: An Anchoring Explanation. 2019 , 65, 1076-1095	2
617	The q-Factors and Macroeconomic Conditions: Asymmetric Effects of the Business Cycles on Long and Short Sides*. 2020 , 20, 897-921	4
616	The financial distress pricing puzzle in banking firms. 2020 , 60, 1351-1384	1
615	Why does stock-market investor sentiment influence corporate investment?. 2020 , 54, 1221-1246	1
614	Investor sentiment, investor crowded-trade behavior, and limited arbitrage in the cross section of stock returns. 2020 , 59, 437-460	6
613	Googling Investor Sentiment around the World. 2020 , 55, 549-580	39
612	Anomalies across the globe: Once public, no longer existent?. <i>Journal of Financial Economics</i> , 2020 , 135, 213-230	53
611	Spillover Effects of Fraud Allegations and Investor Sentiment. 2020 , 37, 982-1014	4
610	Does news travel slowly before a market crash? The role of margin traders. 2020 , 60, 3065-3101	4
609	Performance Persistence in Anomaly Returns: Evidence from Frontier Markets. 2020 , 56, 2852-2873	3

608 Estimating the rank of a beta matrix: a GMM approach1. **2020**, 60, 4147-4173

607	Stock Return Asymmetry: Beyond Skewness. 2020 , 55, 357-386	6
606	A new investor sentiment indicator (ISI) based on artificial intelligence: A powerful return predictor in China. 2020 , 88, 47-58	14
605	Mutual Funds and Mispriced Stocks. 2020 , 66, 2372-2395	4
604	Overnight Returns: An International Sentiment Measure. 2020 , 21, 205-217	3
603	When analysts encounter lottery-like stocks: lottery-like stocks and analyst stock recommendations. 2020 , 55, 327-353	1
602	Earnings information, arbitrage constraints, and the forecast dispersion anomaly. 2020 , 35, 101311	О
601	Expectile CAPM. 2020 , 88, 386-397	1
600	Extreme returns and the investor expectation for future volatility: Evidence from the Finnish stock market. 2020 , 76, 260-269	3
599	Lottery-Related Anomalies: The Role of Reference-Dependent Preferences. 2020 , 66, 473-501	25
598	Short- and Long-Horizon Behavioral Factors. 2020 , 33, 1673-1736	60
597	Arbitrage risk and a sentiment as causes of persistent mispricing: The European evidence. 2020 , 76, 1-11	1
596	When fund management skill is more valuable?. 2020 , 26, 455-502	2
595	A New Index of Housing Sentiment. 2020 , 66, 1563-1583	11
594	Idiosyncratic momentum and the cross-section of stock returns: Further evidence. 2020 , 26, 579-627	5
593	Investment decisions when utility depends on wealth and other attributes. 2020 , 20, 499-513	3
592	Site visit information content and return predictability: Evidence from China. 2020 , 51, 101104	3
591	Consumer confidence: Causality links with subjective and objective information sources. 2020 , 150, 119760	6

590	Sensitivity to sentiment: News vs social media. 2020 , 67, 101390	18
589	Quantifying the cross sectional relation of daily happiness sentiment and stock return: Evidence from US. 2020 , 538, 122629	7
588	Dissecting the effectiveness of firm financial strength in predicting Chinese stock market. 2020 , 32, 101332	2
587	The Role of Market Sentiment in Asset Allocations and Stock Returns. 2020 , 21, 423-441	4
586	Value at risk, cross-sectional returns and the role of investor sentiment. 2020 , 56, 1-18	9
585	Exploring economic anomalies in the S&P500 index. 2020 , 76, 292-309	1
584	Valuation ratio style investing and economic sentiment: evidence from major Eurozone markets. 2020 , 55, 827-856	
583	Does Investor Sentiment Affect the Value Relevance of Accounting Information?. 2020 , 56, 535-560	3
582	Investor Sentiment and Stock Price Premium Validation with Siamese Twins from China. 2020 , 57-58, 100655	2
581	Mispricing and the five-factor model under different market sentiments. 2020 , 6, e04191	O
580	Informational role of social media: Evidence from Twitter sentiment. 2020 , 121, 105969	25
579	Can fund sentiment beta predict future performance?. 2020 , 21, 524-534	
578	When financial literacy meets textual analysis: A conceptual review. 2020 , 28, 100402	6
577	Are Islamic stocks immune from financial crises? Evidence from contagion tests. 2020,	4
576	Spillover of Sentiments Between the GCC Stock Markets. 2020 , 097215092093559	3
575	Do global sentiment shocks spillover towards emerging and frontier markets?. 2020 , 47, 433-465	2
574	Can happiness predict future volatility in stock markets?. 2020 , 54, 101298	9
573	Unintended investor sentiment on bank financial products: Evidence from China. 2020 , 49, 100760	2

The Linkage between Sentiments and Stock Market Dynamics New Evidence from Iran. 2020, 9, 29 572 Market Reactions to Central Bank Interest Rate Changes: Evidence from the Chinese Stock 571 Market*. 2020, 49, 803-831 Does program trading contribute to excess comovement of stock returns?. 2020, 59, 257-277 570 1 It takes two to tango: Fundamental timing in stock market. 2020, 26, 5259 569 Quarterly earnings announcements and intra-industry information transfer from the Pacific to the 568 1 Atlantic. 2020, 70, 101511 How Do Mutual Funds in China Exploit Investor Sentiment?. 2020, 1-16 567 Evolino Recurrent Neural Network Ensemble for Speculation in Exchange Market in Time of 566 Anomalies. **2020**, 34, 957-980 The momentum and reversal effects of investor sentiment on stock prices. 2020, 54, 101263 565 Does it pay to follow anomalies research? Machine learning approach with international evidence. 6 564 **2020**, 56, 100588 Momentum return volatility, uncertainty, and energy prices: evidence from major international 563 equity markets. 2020, 12, 411-433 Understanding the impact of investor sentiment on the price formation process: A review of the 562 3 conduct of American stock markets. 2020, 22, e00172 561 Investment momentum: A two-dimensional behavioural strategy. 2020, 560 The Effect of Investor Sentiment on Nonprofit Donations. 2020, 1 1 Momentum investing: a systematic literature review and bibliometric analysis. 2020, 1 559 4 Oil and risk premia in equity markets. 2020, 37, 697-723 558 1 Investor Sentiment, Portfolio Returns, and Macroeconomic Variables. 2020, 13, 259 557 Sentiment stocks. **2020**, 72, 101573 556 5 Institutional investor sentiment and aggregate stock returns. 2020, 555

554	If global or local investor sentiments are prone to developing an impact on stock returns, is there an industry effect?. 2020 ,	4
553	The Variation in Variance Risk Premium and its Predictive Power: Evidence from Option Market Sentiments. 2020 , 10, 2050010	
552	Momentum crashes and variations to market liquidity. 2020,	Ο
551	Sentiment Analysis for Stock Price Prediction. 2020 ,	10
550	Real estate as a new equity market sector: Market responses and return comovement. 2020,	2
549	When Equity Factors Drop Their Shorts. 2020 , 76, 73-99	3
548	Distress risk anomaly and misvaluation. 2020 , 100972	3
547	Risk aversion connectedness in developed and emerging equity markets before and after the COVID-19 pandemic. 2020 , 6, e05715	12
546	Speculator activity and the cross-asset predictability of FX returns. 2020 , 72, 101561	2
545	Behavioral Heterogeneity in the Stock Market Revisited: What Factors Drive Investors as Fundamentalists or Chartists?. 2020 , 1-19	Ο
544	Institutional trading, investor sentiment, and lottery-like stock preferences. 2020 , 55, 603-624	4
543	Prospect Theory and Stock Market Anomalies. 2020,	8
542	Preference for lottery features in real estate investment trusts. 2020 , 69, 599-613	4
541	Media tone and expected stock returns. 2020 , 70, 101522	6
540	Impact of investor sentiment on mutual fund risk taking and performance: evidence from China. 2020 , 14, 833-857	1
539	The Causal Effect of Limits to Arbitrage on Asset Pricing Anomalies. 2020 , 75, 2631-2672	19
538	Investor sentiment, stock price, and audit quality. 2020 , 12, 25	1
537	Central bank communication in the media and investor sentiment. 2020 , 176, 431-444	6

536	Factor Timing. 2020 , 33, 1980-2018	14
535	WHAT'S IN A NAME? A CAUTIONARY TALE OF PROFITABILITY ANOMALIES AND LIMITS TO ARBITRAGE. 2020 , 43, 305-344	1
534	The Nonlinear Relationship between Investor Sentiment, Stock Return, and Volatility. 2020, 2020, 1-11	2
533	Public Sentiment and the Price of Corporate Sustainability. 2020 , 76, 26-46	28
532	The effect of market sentiment and information asymmetry on option pricing. 2020 , 54, 101235	O
531	Investor overconfidence and the security market line: New evidence from China. 2020 , 117, 103961	9
530	Speculative bubbles in segmented markets: Evidence from Chinese cross-listed stocks. 2020 , 109, 102222	4
529	Earnings Belief Risk and the Cross-Section of Stock Returns*. 2020 , 24, 1107-1158	1
528	Mispricing firm-level productivity. 2020 , 58, 139-163	2
527	Does the Market Correctly Value Investment Options?*. 2020 , 24, 1159-1201	2
526	Eurasian Economic Perspectives. 2020 ,	
525	Leveraged Trading, Irrational Sentiment and Sustainability in the Stock Market: Evidence from China. 2020 , 12, 1310	1
524	Worldwide short selling regulations and IPO underpricing. 2020 , 62, 101596	7
523	Fundamental strength strategy: The role of investor sentiment versus limits to arbitrage. 2020 , 71, 101452	1
522	Security analysts and capital market anomalies. <i>Journal of Financial Economics</i> , 2020 , 137, 204-230 6.6	16
521	Sentiment and its asymmetric effect on housing returns. 2020 , 38, 580-600	1
520	Do actively managed mutual funds exploit stock market mispricing?. 2020 , 53, 101189	
519	Intraday sentiment and market returns. 2020 , 69, 48-62	6

518	Biased information weight processing in stock markets. 2020 , 57, 89-106	1
517	Trading Strategies: Forecasting Index Futures Prices with Short-Term Investor Sentiment. 2020 , 56, 3153-317	3 1
516	Business sentiment and the cross-section of global equity returns. 2020 , 61, 101329	4
515	Stock-specific sentiment and return predictability. 2020 , 20, 1531-1551	4
514	Herding for profits: Market breadth and the cross-section of global equity returns. 2021, 97, 348-364	2
513	Investor Sentiment, Misstatements, and Auditor Behavior *. 2021 , 38, 483-517	4
512	Cash conversion cycle and aggregate stock returns. 2021 , 52, 100560	5
511	Investor sentiment, trading activity and effect of the open-market share repurchase based on firm characteristics. 2021 , 50, 39-64	
510	Why Do Short Selling Bans Increase Adverse Selection and Decrease Price Efficiency?. 2021 , 11, 122-168	3
509	A bold move or biting off more than they can chew: examining the performance of small acquirers. 2021 , 56, 393-422	1
508	Option Trading and REIT Returns. 2021 , 49, 332-389	6
507	Investor Sentiment with Information Shock in the Stock Market. 2021 , 57, 510-524	1
506	Housing price dynamics: The impact of stock market sentiment and the spillover effect. 2021 , 80, 854-867	5
505	Implied volatility duration: A measure for the timing of uncertainty resolution. <i>Journal of Financial Economics</i> , 2021 , 140, 127-144	1
504	Momentum profits: Fundamentals or time varying unsystematic risk. 2021 , 26, 777-789	0
503	Equity investor sentiment and bond market reaction: Test of overinvestment and capital flow hypotheses. 2021 , 55, 100589	O
502	Relationship between investor sentiment and earnings news in high- and low-sentiment periods. 2021 , 26, 2748-2765	9
501	Anomalies enhanced: A portfolio rebalancing approach. 2021 , 50, 371-424	1

500	Asymmetrical impacts from overnight returns on stock returns. 2021 , 56, 849-889		1
499	Illiquidity and Stock Returns II: Cross-section and Time-series Effects. 2021 , 34, 2101-2123		10
498	Global market inefficiencies. <i>Journal of Financial Economics</i> , 2021 , 139, 234-259	6.6	11
497	Funding Liquidity Risk and the Dynamics of Hedge Fund Lockups. 2021 , 56, 1321-1349		4
496	Investor sentiment and the pre-FOMC announcement drift. 2021, 38, 101443		2
495	Investor sentiment effects on share price deviations from their intrinsic values based on accounting fundamentals. 2021 , 56, 1593-1621		1
494	Does cash-flow news play a better role than discount-rate news? Evidence from global regional stock markets. 2021 , 110, 102267		2
493	Individual stock sentiment beta and stock returns. 2021 , 55, 101306		2
492	Forecasting equity returns: The role of commodity futures along the supply chain. 2021 , 41, 46-71		О
491	Does retail investor attention improve stock liquidity? A dynamic perspective. 2021 , 94, 170-183		19
491 490	Does retail investor attention improve stock liquidity? A dynamic perspective. 2021 , 94, 170-183 Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. 2021 , 111, 102318		19 7
	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. 2021 ,		
490	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. 2021 , 111, 102318		7
490 489	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. 2021, 111, 102318 The contrarian strategy of institutional investors in Chinese stock market. 2021, 41, 101845		7 8
49° 489 488	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. 2021, 111, 102318 The contrarian strategy of institutional investors in Chinese stock market. 2021, 41, 101845 Air pollution and behavioral biases: Evidence from stock market anomalies. 2021, 29, 100441 Investor sentiment by relative strength index and stock return: Empirical evidence on Vietnam's		7 8 3
49° 489 488 487	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. 2021, 111, 102318 The contrarian strategy of institutional investors in Chinese stock market. 2021, 41, 101845 Air pollution and behavioral biases: Evidence from stock market anomalies. 2021, 29, 100441 Investor sentiment by relative strength index and stock return: Empirical evidence on Vietnam's stock market. 2021, 451-456		7 8 3
490 489 488 487 486	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. 2021, 111, 102318 The contrarian strategy of institutional investors in Chinese stock market. 2021, 41, 101845 Air pollution and behavioral biases: Evidence from stock market anomalies. 2021, 29, 100441 Investor sentiment by relative strength index and stock return: Empirical evidence on Vietnam's stock market. 2021, 451-456 The SKEW index: Extracting what has been left. 2021, 53, 100816		7 8 3 3

482	Housing market sentiment and homeownership. 2021 , 36, 29-46	4
481	Asymmetric information in the equity market and information flow from the equity market to the CDS market. 2021 , 55, 100607	O
480	Investors' trading behaviour and stock market volatility during crisis periods: A dual long-memory model for the Korean Stock Exchange. 2021 , 26, 4441-4461	2
479	Do record earnings affect market reactions to earnings news?. 2021 , 56, 1259-1287	1
478	Information Consumption and Asset Pricing. 2021, 76, 357-394	15
477	Correlation and the omitted variable: A tale of two prices. 2021 , 50, 519-552	
476	Market Sentiment, Valuation Heterogeneity, and Corporate Investment: Evidence from China® A-Share Stock Market. 2021 , 57, 2230-2245	3
475	The alpha momentum effect in commodity markets. 2021 , 93, 104421	Ο
474	Cryptocurrency Factor Portfolios: Performance, Decomposition and Pricing Models.	1
473	Leverage and Information: Are Short Sellers and Margin Traders Twin Sisters or Stepsisters?.	
472	Factor Forestry: Pruning using an Economic Chainsaw.	
471	Alternative Lottery Measure and Cross-Sectional Returns.	
470	Firm Characteristics and Global Stock Returns: A Conditional Asset Pricing Model.	
469	Integrating Factor Models.	
468	A Bond Price Puzzle: A Partial Hedge Against the Chinese Hyperinflation.	
467	Leverage Constraints, Arbitrage Capital, and Investor Under-reaction.	
466	Estimating Real World Probabilities: A Forward-Looking Behavioral Framework.	1
465	Why DonEl Most Mutual Funds Short Sell?.	O

464	Do Accounting Information and Market Environment Matter for Cross-Asset Predictability?.	
463	Risk, return, and sentiment in a virtual asset market.	
462	Pricing Without Mispricing.	
461	In Good and in Bad Times? The Relation between Anomaly Returns and Market States.	
460	Sentiment indices and stock returns: Evidence from China.	6
459	Anomalies, Management Expectations, and Stock Returns.	
458	Valuation Uncertainty.	О
457	Do Information Acquisition Costs Matter? The Effect of SEC EDGAR on Stock Anomalies.	О
456	News Tone, Investor Sentiment, and Liquidity Premium.	
455	Dynamic Asset (Mis)Pricing: Build-up vs. Resolution Anomalies.	
454	Intangible assets and the cross-section of stock returns.	
453	OUP accepted manuscript.	2
452	Decomposing Momentum: Eliminating its Crash Component.	О
45 ¹	Effects of Conventional and Unconventional Monetary Policy Shocks on Housing Prices in the United States: The Role of Sentiment. 1-13	3
450	Stock return predictability: Evidence from moving averages of trading volume. 2021 , 65, 101494	5
449	Influence of Bloomberg Investor Sentiment Index: Evidence from European Union Financial Sector. 2021 , 9, 297	
448	Investor Sentiment and Stock Option Vesting Terms.	
447	Do accounting information and market environment matter for cross-asset predictability?. 2021 , 61, 4389-4434	

446	Sentiment-scaled CAPM and market mispricing. 2021 , 27, 208-243	2
445	Improved inference for fund alphas using high-dimensional cross-sectional tests. 2021 , 61, 57-81	1
444	Momentum, Reversals, and Business Cycle Turning Points. 2021 , 57, 679	0
443	In search of COVID-19 and stock market behavior. 2021 , 100639	5
442	Does investor attention matter for market anomalies?. 2021 , 29, 100451	3
441	Retail attention, retail trades, and stock price crash risk. 2021 , 100821	9
440	Hazard stocks and expected returns. 2021 , 125, 106094	2
439	Navigating the factor zoo around the world: an institutional investor perspective. 2021 , 91, 655-703	O
438	Are individual stock returns predictable?. 031289622110015	
437	Manager Sentiment Bias and Stock Returns: Evidence from China. 1-14	Ο
436	Crash probability anomaly in the Chinese stock market. 2021 , 44, 102062	0
436	Crash probability anomaly in the Chinese stock market. 2021 , 44, 102062 The power of investor sentiment in explaining bank stock performance: Listed conventional vs. Islamic banks. 2021 , 66, 101509	3
	The power of investor sentiment in explaining bank stock performance: Listed conventional vs.	
435	The power of investor sentiment in explaining bank stock performance: Listed conventional vs. Islamic banks. 2021 , 66, 101509 Do sentiment trades explain investor overconfidence around analyst recommendation revisions?.	3
435	The power of investor sentiment in explaining bank stock performance: Listed conventional vs. Islamic banks. 2021, 66, 101509 Do sentiment trades explain investor overconfidence around analyst recommendation revisions?. 2021, 56, 101376 A bibliometric review on institutional investor: current status, development and future directions.	3
435 434 433	The power of investor sentiment in explaining bank stock performance: Listed conventional vs. Islamic banks. 2021, 66, 101509 Do sentiment trades explain investor overconfidence around analyst recommendation revisions?. 2021, 56, 101376 A bibliometric review on institutional investor: current status, development and future directions. 2021, ahead-of-print, COVID-19-induced Returns, Attention, Sentiments and Social Isolation: Evidence from Dynamic	8
435 434 433 432	The power of investor sentiment in explaining bank stock performance: Listed conventional vs. Islamic banks. 2021, 66, 101509 Do sentiment trades explain investor overconfidence around analyst recommendation revisions?. 2021, 56, 101376 A bibliometric review on institutional investor: current status, development and future directions. 2021, ahead-of-print, COVID-19-induced Returns, Attention, Sentiments and Social Isolation: Evidence from Dynamic Panel Model. 097215092199617	3 8 4

428	Trading behaviors on knowledge of price discovery in futures markets. 2021 , 6, 191-191	6
427	Accounting for unadjusted news sentiment for asset pricing. 2021 , 13, 383-422	1
426	Gamesmanship and Seasonality in U.S. Stock Returns. 2021 , 14, 206	
425	Who should be afraid of infections? Pandemic exposure and the cross-section of stock returns. 2021 , 72, 101333	5
424	Bounded rationality, asymmetric information and mispricing in financial markets. 1	1
423	Predicting stock market volatility based on textual sentiment: A nonlinear analysis.	4
422	Investor sentiment and the market reaction to macroeconomic news. 2021 , 41, 1412-1426	1
421	Investor Sentiment and Price Discrepancies between Common and Preferred Stocks in Korea. 2021 , 13, 5539	O
420	Price transparency in OTC equity lending markets: Evidence from a loan fee benchmark. <i>Journal of Financial Economics</i> , 2021 , 143, 569-569	0
419	Salience theory and stock prices: Empirical evidence. <i>Journal of Financial Economics</i> , 2021 , 140, 460-483 6.6	13
418	The sustainability trap: Active fund managers between ESG investing and fund overpricing. 2021 , 45, 102160	1
417	Aggregation of Sentiment Analysis Index with Hesitant Fuzzy Sets for Financial Time Series Forecasting. 2021 ,	
416	Industry herding by hedge funds. 1-21	1
415	Can mutual fund managers time commonality in stock market misvaluation?. 2021 , 117, 106018	1
414	Retail investor risk-seeking, attention, and the January effect. 2021 , 30, 100511	1
413	Do limits to arbitrage explain the benefits of volatility-managed portfolios?. <i>Journal of Financial Economics</i> , 2021 , 140, 744-767	3
413 412		3

410	Does the turnover effect matter in emerging markets? Evidence from China. 2021 , 67, 101551		1
409	Prospect Theory and Stock Market Anomalies. 2021 , 76, 2639-2687		9
408	Returns and volatilities of energy futures markets: Roles of speculative and hedging sentiments. 2021 , 76, 101748		4
407	The cross-section of intraday and overnight returns. <i>Journal of Financial Economics</i> , 2021 , 141, 172-194	6.6	3
406	Sentiments in the housing market and the effectiveness of government interventions. 1-25		
405	Investor sentiment and mutual fund stock picking. 1-6		
404	Estimating real-world probabilities: A forward-looking behavioral framework. 2021 , 41, 1797		0
403	Mispricing, short-sale constraints, and the cross-section of option returns. <i>Journal of Financial Economics</i> , 2021 , 141, 297-321	6.6	2
402	Global factor premiums. Journal of Financial Economics, 2021, 142, 1128-1128	6.6	5
401	Information dissemination across global markets during the spread of COVID-19 pandemic. 2021 , 74, 103-115		6
400	The Role of Investor Sentiment and Valuation Uncertainty in the Changes around Analyst Recommendations: Evidence from U.S. Firms. 1-24		1
399	Investor sentiment and sovereign bonds. 2021 , 115, 102388		2
398	A timing momentum strategy.		1
397	Factor momentum, option-implied volatility scaling, and investor sentiment. 1		
396	The role of investor behavior in emerging stock markets: Evidence from Vietnam. 2021,		3
395	Are disagreements agreeable? Evidence from information aggregation. <i>Journal of Financial Economics</i> , 2021 , 141, 83-101	6.6	3
394	Using E-GARCH to Analyze the Impact of Investor Sentiment on Stock Returns Near Stock Market Crashes. 2021 , 12, 664849		2
393	Can the probability of extreme returns be the basis for profitable portfolios? Evidence from China. 2021 , 76, 101779		O

392 The bias of growth opportunity.

391	Market sentiment and heterogeneous agents in an evolutive financial model. 2021 , 31, 1189	
390	Investor sentiment and the time-varying sustainability premium. 1	0
389	On the time-varying dynamics of stock and commodity momentum returns. 2021 , 102385	
388	Momentum-Managed Equity Factors 2021 , 106251	
387	A comprehensive study of domain-specific emoji meanings in sentiment classification. 1	O
386	Managerial market timing: What is the pot size for long-term shareholders assuming firm management acts in their best interest and does have an informational advantage?. 2021 , 49, 100583	0
385	The sustainability of stock price fluctuations: Explanation from a recursive dynamic model. 2021 , 16, e0255081	O
384	Dynamic Spillover Effects of Investor Sentiment and Return between China and the United States. 2021 , 2021, 1-19	0
383	Predicting stock returns from the pricing and mispricing of accounting fundamentals. 2021 , 81, 253-260	2
382	Feverish sentiment and global equity markets during the COVID-19 pandemic. 2021 , 188, 1088-1108	21
381	The Distress Anomaly is Deeper than you Think: Evidence from Stocks and Bonds.	O
380	Fundamental index aligned and excess market return predictability.	
379	Investor sentiment in the equity market and investments in corporate-bond funds. 2021, 78, 101898	O
378	Investor sentiment and the dispersion of stock returns: Evidence based on the social network of investors. 2021 , 101910	4
377	Lottery-like preferences and the MAX effect in the cryptocurrency market. 2021, 7,	3
376	Overnight returns, daytime reversals, and future stock returns. <i>Journal of Financial Economics</i> , 2021 ,	1
375	Corporate Social Responsibility and Market Efficiency: Evidence from ESG and Misvaluation Measures. 2021 , 106322	10

374	Volatility timing, sentiment, and the short-term profitability of VIX-based cross-sectional trading strategies. 2021 , 63, 42-56	4
373	Investor sentiment and limits of arbitrage: Evidence from Chinese stock market. 2021 , 75, 577-595	O
372	Sentiment Regimes and Reaction of Stock Markets to Conventional and Unconventional Monetary Policies: Evidence from OECD Countries. 1-17	0
371	Media-based investor sentiment and stock returns: a textual analysis based on newspapers. 1-19	2
370	Oil price shocks and stock market anomalies.	О
369	The Momentum Gap and Return Predictability.	3
368	Information uncertainty, investor sentiment, and analyst reports. 2021 , 77, 101835	6
367	Option-implied skewness: Insights from ITM-options. 2021 , 131, 104227	1
366	The implied volatility smirk in the Chinese equity options market. 2021 , 69, 101624	1
365	Economic policy uncertainty and stock market returns: New evidence. 2021 , 58, 101525	4
364	Employee sentiment index: Predicting stock returns with online employee data. 2021 , 182, 115294	O
363	Time-varying impact of monetary policy shocks on US stock returns: The role of investor sentiment. 2021 , 58, 101550	1
362	Uncertainty avoidance and stock price informativeness of future earnings. 2021, 75, 101410	O
361	Do overnight returns explain firm-specific investor sentiment in China?. 2021 , 76, 451-477	О
360	Negative news and the stock market impact of tone in rating reports. 2021 , 133, 106256	3
359	Trading behavior of retail investors in derivatives markets: Evidence from Mini options. 2021 , 133, 106250	
358	Tuesday Blues and the day-of-the-week effect in stock returns. 2021, 133, 106243	4
357	Forecasting the volatility of crude oil futures: The role of oil investor attention and its regime switching characteristics under a high-frequency framework. 2022 , 238, 121779	1

356 Managerial Sentiment and Employment.

355	Does the Options Market Underreact to Firms'Left-Tail Risk?.	
354	Green Sentiment, Stock Returns, and Corporate Behavior.	0
353	Chronological Return Ordering and the Cross-Section of International Stock Returns.	1
352	The volatility puzzle of the low-risk anomaly.	0
351	The Interplay Between Sentiment and MAX: Evidence from an Emerging Market. 2021 , 20, 192-217	O
350	Extrapolative Market Participation.	0
349	How oil price shocks affect investor sentiment: new evidence from China. 1-9	2
348	Neglected Peers in Merger Valuations.	
347	Oil price shocks, investor sentiment, and asset pricing anomalies in the oil and gas industry. 2020 , 70, 101516	17
346	Underpriced REITs: The Long & The Short of It. 2020 , 28, 112-129	2
345	Investor Pessimism and the German Stock Market: Exploring Google Search Queries. 2019 , 20, 1-28	13
344	Search-based Sentiment and Stock Market Reactions: An Empirical Evidence in Vietnam. 2018 , 5, 45-56	14
343	Dynamic sentiment spillovers among crude oil, gold, and Bitcoin markets: Evidence from time and frequency domain analyses. 2020 , 15, e0242515	5
342	Real-Time Profitability of Published Anomalies: An Out-of-Sample Test.	1
341	Daily Stock Market Swings and Investor Reaction to Firm-Specific News.	6
340	Do Fund Investors Know that Risk is Sometimes Not Priced?.	0
339	Active Asset Allocation Among a Large Set of Stocks: How Effective is the Parametric Rule?.	Ο

338	Slopes as Factors: Characteristic Pure Plays.	6
337	A Market-Based Funding Liquidity Measure.	3
336	How Constraining are Limits to Arbitrage?.	3
335	Dispersion in Options Traderss' Expectations and Stock Return Predictability.	O
334	Back to the Beginning: Does Investor Diversification Affect the Firm's Cost of Equity?.	2
333	Seasonalities in Anomalies.	2
332	Dissecting Short-Sale Performance: Evidence from Large Position Disclosures.	4
331	Short Covering.	2
330	Is Corporate Fraud Risk Correctly Priced by the Market?.	1
329	Talking Numbers: Technical versus Fundamental Recommendations.	4
328	How Does the Stock Market Affect Investor Sentiment? Evidence from Antidepressant Usage.	2
327	Sentiment, Implied Volatility Slope, and Risk-Neutral Skewness.	1
326	Is ESG Risk Priced?.	2
325	Flow-Induced Trades and Asset Pricing Factors.	1
324	Idiosyncratic Skewness or Coskewness? Evidence from Commodity Futures Returns.	2
323	Machine Learning Versus Economic Restrictions: Evidence from Stock Return Predictability.	6
322	Prospect Theory and Stock Market Anomalies.	4

320	What in a Name? A Cautionary Tale of Profitability Anomalies and Limits to Arbitrage.	1
319	AlphaPortfolio for Investment and Economically Interpretable AI.	3
318	Anomalies and the Expected Market Return.	1
317	Corporate Social Responsibility and Market Efficiency: Evidence from ESG and Misvaluation Measures.	1
316	Firm Life Stage and Earnings Announcement Reactions.	О
315	Fast and Slow Arbitrage: Fund Flows and Mispricing in the Frequency Domain.	3
314	On the Pricing of Mandatory DCF Disclosures: Evidence from Oil and Gas Royalty Trusts. 2015 , 90, 2449-2482	12
313	Behavioural Aspects of the Financial Decision-Making. 2019 , 52, 22-31	19
312	The 199% Market Sentiment Index. 2014 , 35, 53	4
311	The Debt-Equity Spread.	
310	The Value of Investor Sophistication.	
310	The Value of Investor Sophistication. How Do Structural Oil Price Shocks Affect China's Investor Sentiment? The Critical Role of OPEC Oil Supply Shocks*. 2021, 50, 500-526	
	How Do Structural Oil Price Shocks Affect China's Investor Sentiment? The Critical Role of OPEC Oil	
309	How Do Structural Oil Price Shocks Affect China's Investor Sentiment? The Critical Role of OPEC Oil Supply Shocks*. 2021 , 50, 500-526	0
309	How Do Structural Oil Price Shocks Affect China's Investor Sentiment? The Critical Role of OPEC Oil Supply Shocks*. 2021, 50, 500-526 Betting against analyst target price. 2021, 100677 Endogenous inattention and risk-specific price underreaction in corporate bonds. <i>Journal of</i>	0
309 308 307	How Do Structural Oil Price Shocks Affect China's Investor Sentiment? The Critical Role of OPEC Oil Supply Shocks*. 2021, 50, 500-526 Betting against analyst target price. 2021, 100677 Endogenous inattention and risk-specific price underreaction in corporate bonds. Journal of Financial Economics, 2021, 6.6	
309 308 307 306	How Do Structural Oil Price Shocks Affect China's Investor Sentiment? The Critical Role of OPEC Oil Supply Shocks*. 2021, 50, 500-526 Betting against analyst target price. 2021, 100677 Endogenous inattention and risk-specific price underreaction in corporate bonds. Journal of Financial Economics, 2021, Economic policy uncertainty exposure and stock price bubbles: Evidence from China. 2021, 78, 101961	

302	The Puzzling Countercyclicality of the Value Premium: Empirics and a Theory.	1
301	Market Belief Risk and the Cross-Section of Stock Returns.	
300	Investor Sentiment: Rational or Irrational Œvidence from China.	1
299	Portfolio Diversification Dynamics as a Measure of Market Sentiment.	
298	Growth versus Margin and Castles in the Air: Evidence from Industry IPO Waves.	
297	Formal Identification of Sentiment Effects in Asset Markets.	
296	Empirical Cross-Sectional Asset Pricing.	
295	Booms, Busts, and Sentiment: The Impact on Price Discovery.	
294	Return Dispersion and the Predictability of Stock Returns.	1
293	Regional Economic Activity and Stock Returns.	
292	Do Analysts Respond to Investor Sentiment? Evidence from the Trade-Off between Quantity and Quality of Analyst Research.	
291	Predicting Corporate Distributions.	1
290	Aggregate Mutual Fund Flows and Cross-Sectional Anomalies.	
289	The Value Relevance of Mandated Cash Flow Forecasts: Evidence from Royalty Trusts.	
288	Flights from Stocks.	
287	A Model of Anomaly Discovery.	
286	Sample Selection and the Relation between Investor Sentiment and Profitable Trading Strategies.	O
285	From Time Varying Risk-Aversion to Anomalies in Market Momentss Risk Premia.	O

The Informativeness of Short Sellers: An Insider's Perspective. 284 О The Information Content of Insider Sudden Silence. 283 Investor Sentiment and Stock Option Vesting Terms. 282 Investor Sentiment and Stock Returns. 2015, 315-328 281 Return Dispersion and Cross-Sectional Asset Pricing Anomalies. 280 Housing Market Sentiment and Policy Effectiveness: Evidence from Shanghai. 279 278 The Short Squeeze: The 'Invisible' Cost of Short Sales. Post-Holiday Drift, Sentiment and Short-Sale Restriction: Evidence from AH Cross-Listed Stocks. HETEROGENEITY OF SENTIMENT RISK IN MALAYSIAN STOCK MARKET. 2016, 1, 276 1 News Beta:Factoring Sentiment Risk into Quant Models. 275 An Efficient and Stable Method for Short Maturity Asian Options. 274 Are Disagreements Agreeable? Evidence from Information Aggregation. 273 Predicting Relative Returns. 272 Investor Sentiment Dynamics, the Cross-Section of Stock Returns and the MAX Effect. 271 An Empirical Analysis of Factor Seasonalities. 270 269 Information and Financial Markets. **2017**, 397-477 A Guide to Survival of Momentum in UK Style Portfolios. 268 Momentum in the European Corporate Bond Market: The Role of Bond-Specific Returns. 267

266 Geography, Local Sentiment, and Market Anomalies.	
265 How Smart is Instiutional Trading?.	O
264 Pricing Sin Stocks: Ethical Preference vs. Risk Aversion.	
263 Currency Anomalies.	
262 Currency Anomalies.	ſ
261 ESG Factor Investing: Myth or Reality ?.	
260 Currency Anomalies.	
Does Perception Matter in Asset Pricing? Modeling Volatility Jumps and Returns Using Twitter-Based Sentiment Indices.	
258 Currency Anomalies.	
The Signaling Effect of Listed Companies Executives Ishares Reduction Empirical Evidence from Securities Lending Transactions in Chinese A-Share Market. 2018 , 06, 234-249	
256 Sophistication of Chinese Mutual Funds and the Mispricing of Accruals. 2019 , 18, 97-120	1
255 Variation in Liquidity and Costly Arbitrage.	
254 Trading Opportunities and the Portfolio Choice of Institutional Investors.	
253 Investor Attention and Asset Pricing Anomalies.	ſ
252 Investor Sentiment and the Expected Returns of Socially and Environmentally Responsible Firms.	
251 International Stock Market Co-Movements and Politics-Related Risks.	ſ
250 Foreign Sentiment.	
249 Networks, Linking Complexity, and Cross Predictability.	

Post Macroeconomic Announcement Reversal. 248 Gross Profitability and Mutual Fund Performance. A Tale of Two States: An Application of a Markov Switching Model to Anomaly Returns. 2020, 227-240 246 Observable Implications of the Conditional CAPM. 245 Media Coverage and Underreaction-Related Anomalies. O 244 Disruption, Bitcoin, and Prospect Theory. 243 Equity Valuation, Cost of Capital and Firm Characteristics. 242 The R&D anomaly: Risk or mispricing?. **2020**, 115, 105815 241 Mispricing Firm-level Productivity. 240 Does Perception Matter in Asset Pricing? Modeling Volatility Jumps Using Twitter-Based Sentiment 239 Indices. 1-19 Concept links and return momentum. 2022, 134, 106329 238 Managerial Market Timing: What Is the Pot Size for Long-Term Shareholders Assuming Firm 237 Management Acts in Their Best Interest and Does Have an Informational Advantage?. 236 Shrinking Against Sentiment: Exploiting Behavioral Biases in Portfolio Optimization. O Expected Profitability, the 52-Week High and the Idiosyncratic Volatility Puzzle. 235 Salience Theory and the Cross-Section of Stock Returns: International and Further Evidence. 1 234 The Loan Fee Anomaly: A Short Seller's Best Ideas. 233 What Drives Intraday Reversal? Illiquidity or Liquidity Oversupply?. 232 Estimating Real-world Probabilities: a Forward-looking Behavioral Framework. 231

230	Corporate Culture and Firm Value: Evidence from Crisis.	
229	Analyst Recommendations and Anomalies Across the Globe.	Ο
228	Mispricing and Anomalies: An Exogenous Shock to Short Selling from the Dividend Tax Law Change.	Ο
227	Short-term Overreaction in American Depository Receipts. 2020 , 67, 423-435	
226	Employee Sentiment and Stock Returns.	1
225	Origins of Mutual Fund Skill: Market versus Accounting Based Asset Pricing Anomalies.	
224	The Social Media Risk Premium.	
223	New and Old Sorts: Implications for Asset Pricing.	O
222	Cheap Options Are Expensive.	0
221	The Real Side of Financial Distress.	
220	Intangibles to Tangible: In Search of Firm Value Creation.	0
219	Disentangling Anomalies: Risk Versus Mispricing.	
218	Price Transparency in OTC Equity Lending Markets: Evidence From a Loan Fee Benchmark.	0
217	Do the Rich Gamble in the Stock Market? Low Risk Anomalies and Wealthy Households.	
216	International Factor Models.	0
215	Anomalies and the Cross-Section of Expected Stock Returns: Disentangling Characteristic, Covariance, and Mis-pricing via Machine Learning.	
214	Sentiment and Uncertainty.	
213	COVID-19 and Flight to Advanced Economies: A First Assessment.	

212	Sentiment and Covariance Characteristics.	
211	Exploiting the Dynamics of Commodity Futures Curves.	
210	Economic Uncertainty Exposure and Cross-Sectional Return: Mispricing and Risk Premium.	
209	Why Do Firms Forecast Earnings for Multiple Years Simultaneously?.	
208	Attractiveness to Optimists and Stocks as Lotteries in the Cross-section of Expected Stock Returns.	
207	What reflects investor sentiment? Empirical evidence from China. 2021 , 1, 235-252	2
206	Investor Attention and Stock Returns. 1-30	2
205	Impacts of oil shocks on the EU carbon emissions allowances under different market conditions. 2021 , 104, 105683	1
204	Does market openness mitigate the impact of culture? An examination of international momentum profits and post-earnings-announcement drift. 2021 , 101464	
203	Behavioural Finance and Momentum. 2020 , 1-15	
202	Momentum and Business Cycles. 2020 , 297-313	
201	Why do firm fundamentals predict returns? Evidence from short selling activity. 2022 , 79, 101974	
200	Investor attention, information acquisition, and value premium: A mispricing perspective. 2022, 79, 101976	0
199	Salience theory and the cross-section of stock returns: International and further evidence. <i>Journal of Financial Economics</i> , 2021 ,	1
198	Media-expressed Tone, Option Characteristics, and Stock Return Predictability. 2021 , 104290	
197	Investor Attention and Asset Pricing Anomalies.	2
196	Going green: Insight from asymmetric risk spillover between investor attention and pro-environmental investment. 2021 , 102565	1
195	False discoveries in the anomaly research: New insights from the Stock Exchange of Melbourne (1927¶987). 2021 , 70, 101675	O

194	The cost of overconfidence in public information. 2021 , 79, 101991	
193	Machine-Learning the Skill of Mutual Fund Managers.	
192	Index Options Trading and Sentiment.	
191	A Trend Factor in Commodity Futures Markets: Any Economic Gains From Using Information Over Investment Horizons?.	
190	Long-horizon predictability and information decay in equity markets.	
189	Investor (Mis)Reaction, Biased Beliefs, and the Mispricing Cycle.	
188	Economic Narratives and Market Outcomes: A Semi-Supervised Topic Modeling Approach.	
187	The effect of investor sentiment and the structure of shareholder ownership on corporate investment. 2022 , ahead-of-print,	
186	When bad news is good news: Geopolitical risk and the cross-section of emerging market stock returns. 2022 , 58, 100964	4
185	Monetary policy uncertainty and stock returns in G7 and BRICS countries: A quantile-on-quantile approach. 2022 , 78, 457-482	6
184	Asset Growth Anomaly of Corporate Bonds: A Decomposition Analysis.	
183	Investor Sentiment and Market-Wide Liquidity Pricing.	
182	Investor sentiment and market dynamics: Evidence from index futures markets. 2021 , 50, 258-272	0
181	Eurozone Stock Market Reaction to Monetary Policy Interventions and Other Covariates. 2022 , 15, 56	1
180	Individual investors' dispersion in beliefs and stock returns.	
179	The effects of public sentiments and feelings on stock market behavior: Evidence from Australia. 2022 , 193, 443-472	1
178	The Marketing Capability Premium.	
177	What drives intraday reversal? illiquidity or liquidity oversupply?. 2022 , 136, 104313	1

176 Systematic Mispricing: Evidence from Real Estate Markets. 1

175	Sentiment changes and the Monday effect. 2022 , 102709	2
174	Investor sentiment and Bitcoin relationship: A quantile-based analysis. 2022, 60, 101657	1
173	Bounded rationality, adaptive behaviour, and asset prices. 2022 , 80, 102037	O
172	Investor sentiment and stock volatility: New evidence. 2022 , 80, 102028	3
171	The profitability effect: An evaluation of alternative explanations. 2022 , 72, 101711	1
170	Asymmetric effect of FEARS Sentiment on Stock Returns: Short-sale constraints, limits to arbitrage, and behavioural biases. 1-17	0
169	Does investor sentiment affect fund crashes? Evidence from Chinese open-end funds. 2022 , 60, 101662	O
168	GREEDS and Stock Returns: Evidence from Global Stock Markets. 1-16	0
167	Are conditional illiquidity risks priced in China? A cross-sectional test. 2022 , 81, 102077	
166	Investor sentiment and liquidity in emerging stock markets. 2021, ahead-of-print,	0
165	Which Factors Are Priced? It Depends on Who You Ask: Investor Heterogeneity and Factor Pricing.	
164	Asset Pricing with Attention Guided Deep Learning.	
163	Are Short Sellers and Margin Traders Twin Sisters or Stepsisters?.	
162	Mood Beta, Sentiment and Stock Returns in China. 2022, 12, 215824402210798	
161	Macro Sentiment Risk and Hedge Fund Returns.	
160	Air Pollution and Behavioral Biases: Evidence from Stock Market Anomalies.	
159	Overnight-Intraday Mispricing of Chinese Energy Stocks: A View from Financial Anomalies. 2022 , 9,	Ο

Foreign investment in times of COVID-19: How strong is the flight to advanced economies?. 2022, 100735 158 Can a 280-character message explain stock returns? Evidence from South Africa. 2022, 48, 663-686 157 How Does Firm-Specific Investor Sentiment Affect the Value of Corporate Cash Holdings?. 156 O Political sentiment and stock crash risk. 2022, 23, 139-154 155 Investor sentiment and asset prices: Evidence from the ex-day. 2022, 106492 154 O What drives the distress riskleturn puzzle? A perspective on limits of arbitrage. 2 153 Behavioral Biases and the Asset Growth Anomaly. 1-19 152 VIX option-implied volatility slope and VIX futures returns. 151 Attention and Underreaction-Related Anomalies. 150 Investor Sentiment and Paradigm Shifts in Equity Return Forecasting. 149 Does the momentum gap explain momentum in Taiwan?. 2022, 72, 101732 148 O Asset pricing anomalies: Liquidity risk hedgers or liquidity risk spreaders?. 2022, 81, 102104 147 \circ Investor sentiment and machine learning: Predicting the price of China's crude oil futures market. 146 O 2022, 247, 123471 Liquidity in the cryptocurrency market and commonalities across anomalies. 2022, 81, 102097 145 On the predictive power of tweet sentiments and attention on bitcoin. 2022, 79, 289-301 144 1 Chinese stock anomalies and investor sentiment. 2022, 73, 101739 143 3 Option-implied moments and the cross-section of stock returns. 2022, 42, 668-691 142

A trend factor in commodity futures markets: Any economic gains from using information over

investment horizons?. 2022, 42, 803-822

140 Shunned stocks and market states. 1-13

139 Postfundamentals Price Drift in Capital Markets: A Regression Regularization Perspective.	1
	1
Anomalies and the Expected Market Return. 2022 , 77, 639-681	2
Overnight Returns: Investor Sentiment or Investor Attention?.	
136 Investor sentiment: a retail trader activity approach. 2022 , 21, 61-82	9
135 Asset Management Contracts and Equilibrium Prices.	2
Short selling and options trading: A tale of two markets.	1
133 Investor sentiment, credit rating, and stock returns. 2022 , 80, 1076-1092	1
The Asymmetric Response of Equity Markets to Sentiment Risk: A New Asset Pricing Model. 2022 , 37-55	
Expectativas, Incerteza Econíhica e Sentimento. 2022 , 26,	
130 Expectations, Economic Uncertainty, and Sentiment. 2022 , 26,	
Free Cash Flows and Price Momentum. 0148558X2210918	
128 A Sentiment Index of the Housing Market in China: Text Mining of Narratives on Social Media. 1	
Macroeconomics matter: Leading economic indicators and the cross-section of global stock returns. 2022, 100736	O
Sentiment and Style: Evidence from Republican Managers. 2022 , 10, 34	
Mining the Short Side: Institutional Investors and Stock Market Anomalies. 1-51	О
124 Cross-sectional seasonalities and seasonal reversals: Evidence from China. 2022 , 82, 102162	
123 News sentiment and stock return: Evidence from managers[hews coverages. 2022 , 48, 102959	O

122	Predicting stock market index using LSTM. 2022 , 100320	1
121	Amihud Premium: the Illiquidity Premium or Mispricing?.	
120	Forecasting earnings and returns: A review of recent advancements. 2022,	О
119	Persistence of investor sentiment and market mispricing.	1
118	Shorting costs and profitability of long@hort strategies.	
117	Explaining Return Anomalies with a Two-factor ICAPM Model.	
116	Wisdom of Crowds and Commodity Pricing.	O
115	Contagion of Investor Sentiment in Online Investment Communities: Evidence from Dynamic Visuals on Stocktwits.	O
114	Drawing Attention to Attention: Celebrity Endorsements and Stock Mispricing.	
113	Managerial Market Timing Under Credit Risk: How Do Timed Buybacks and Stock Issuances Influence the Value of Long-Term Shareholders?.	
112	IPO Performance and Stochastic Dominance.	
111	Forecasting Earnings and Returns: A Review of Recent Advancements.	
110	Mispricing chasing and hedge fund returns. 2022,	
109	Investor sentiment, style investing, and momentum. 2022 , 100755	
108	The Short-Duration Premium in the Stock Market: Risk or Mispricing?.	
107	Information Acquisition and Processing Skills of Institutions and Retail Around Information Shocks.	
106	Firm-level investor sentiment and corporate announcement returns. 2022, 106586	О
105	Optimal Information Production of Mutual Funds: Evidence from China. 2022 , 106585	

104	Will the reddit rebellion take you to the moon? Evidence from WallStreetBets.		O
103	A reexamination of factor momentum: How strong is it?.		O
102	Multilayer network analysis of investor sentiment and stock returns. 2022, 101707		1
101	Is a sentiment-based trading strategy profitable?. 1-14		3
100	Sentiment and uncertainty. Journal of Financial Economics, 2022,	6.6	О
99	Behavioral heterogeneity and financial crisis: The role of sentiment. 2022 , 127767		
98	The Value of B randlin the Chinese Stock Market: The Impact of Brand Attention on Stock Performance and the Moderation Role of Investor Sentiment. 1-16		
97	Machine Learning Goes Global: Cross-Sectional Return Predictability in International Stock Markets.		Ο
96	Using TGARCH-M to Model the Impact of Good News and Bad News on Covid-19 Related Stocks Volatilities. 2022 , 11, 441-480		
95	The Price Impact of Tweets: A High-Frequency Study.		
94	Firm Life Cycle, Expectation Errors and Future Stock Returns. 2022, 106591		
93	Investor sentiment and the MAX effect: evidence from Korea. 1-13		1
92	Machine Learning vs. Economic Restrictions: Evidence from Stock Return Predictability.		1
91	Litigation Risk and Stock Return Anomaly. 1-18		
90	The relationship between carbon market attention and the EU CET market: evidence from different market conditions. 2022 , 103140		3
89	Extreme local temperatures lower expressed sentiment about U.S. economic conditions with implications for the stock returns of local firms. 2022 , 100710		
88	How Does Post-Earnings Announcement Sentiment Affect FirmsDynamics? New Evidence from Causal Machine Learning.		
87	CEO political connection and stock sentiment beta: Evidence from China. 2022, 74, 101813		Ο

86	Missing momentum in China: Considering individual investor preference. 2022 , 49, 103110	O
85	The Fed and the stock market: A tale of sentiment states. 2022 , 128, 102707	O
84	Political sentiment and MAX effect. 2022 , 62, 101760	
83	Impact of network investor sentiment and news arrival on jumps. 2022 , 101780	1
82	Optimal characteristic portfolios. 1-18	O
81	Investor Sentiment and Market-Wide Liquidity Pricing. 1-15	
80	Betting against sentiment? Seemingly unrelated anomalies and the low-risk effect.	
79	The sentiment pricing dynamics with short-term and long-term learning. 2022 , 101812	
78	Salience theory and enhancing momentum profits. 2022 , 103274	
77	Time-varying impacts of oil price shocks on Chinal stock market under economic policy uncertainty. 1-27	
76		
	Housing wealth effect and tenure choice: An endogenous switching regression analysis. 2022 , 127, 102630	0
75	Housing wealth effect and tenure choice: An endogenous switching regression analysis. 2022 , 127, 102630 Investor sentiment indices based on k-step PLS algorithm: A group of powerful predictors of stock market returns. 2022 , 83, 102321	0
75 74	Investor sentiment indices based on k-step PLS algorithm: A group of powerful predictors of stock	
	Investor sentiment indices based on k-step PLS algorithm: A group of powerful predictors of stock market returns. 2022 , 83, 102321 Quantile connectedness between sentiment and financial markets: Evidence from the S&P 500	O
74	Investor sentiment indices based on k-step PLS algorithm: A group of powerful predictors of stock market returns. 2022, 83, 102321 Quantile connectedness between sentiment and financial markets: Evidence from the S&P 500 twitter sentiment index. 2022, 83, 102322	0
74 73	Investor sentiment indices based on k-step PLS algorithm: A group of powerful predictors of stock market returns. 2022, 83, 102321 Quantile connectedness between sentiment and financial markets: Evidence from the S&P 500 twitter sentiment index. 2022, 83, 102322 Large transactions and the MAX effect: Evidence from China. 2022, 75, 101852 Non-state shareholders entering of state-owned enterprises and equity mispricing: Evidence from	0 0
74 73 72	Investor sentiment indices based on k-step PLS algorithm: A group of powerful predictors of stock market returns. 2022, 83, 102321 Quantile connectedness between sentiment and financial markets: Evidence from the S&P 500 twitter sentiment index. 2022, 83, 102322 Large transactions and the MAX effect: Evidence from China. 2022, 75, 101852 Non-state shareholders entering of state-owned enterprises and equity mispricing: Evidence from China. 2022, 84, 102362	0 0 1

68	Enhancing the profitability of lottery strategies. 2022,	О
67	Financial stabilization policy, market sentiment, and stock market returns. 2022 , 103379	O
66	An overview of investor sentiment: Identifying themes, trends, and future direction through bibliometric analysis. 2022 , 19, 229-242	1
65	Rational catering of irrational emotions: Investor sentiment and executive tone. 13,	O
64	Investor Sentiment and Mutual Fund Stock Picking.	O
63	National media and investor sentiment dynamics: evidence from China central television using a wavelet approach. 1-19	O
62	Are mutual fund managers good gamblers?. 2022 , 100787	0
61	Incorporating financial news for forecasting Bitcoin prices based on long short-term memory networks. 1-15	O
60	The Dynamics of Disagreement.	0
59	Does retail investors beat institutional investors? Explanation of game stop stock price anomalies. 2022 , 17, e0268387	O
58	Brand equity and stock performance in time of crisis: evidence from the COVID-19 pandemic.	O
57	Factor-Based Investing in Market Cycles: Fama E rench Five-Factor Model of Market Interest Rate and Market Sentiment. 2022 , 15, 460	O
56	Economic Uncertainty: Mispricing and Ambiguity Premium.	0
55	Do analysts pay attention to managerial sentiment? Evidence from analysts[following decisions and earnings forecasts. 2022 ,	O
54	China's illiquidity premium: Due to risk-taking or mispricing?. 2022 , 76, 101861	0
53	Investor sentiment based on scaled PCA method: A powerful predictor of realized volatility in the Chinese stock market. 2023 , 83, 528-545	O
52	Anomalies and Their Short-Sale Costs.	0
51	Presidential economic approval rating and the cross-section of stock returns. 2023 , 147, 106-131	O

50	Corporate culture and firm value: Evidence from crisis. 2023, 146, 106710	О
49	Disentangling Sentiment from Cyclicality in Firm Capital Structure.	O
48	Did David Win a Battle or the War Against Goliath? Dynamic Return and Volatility Connectedness between the GameStop Stock and the High Short Interest Indices. 2022 , 101803	1
47	Wage gap and stock returns: Do investors dislike pay inequality?. 2022 , 102322	O
46	The impact of Twitter-based sentiment on US sectoral returns. 2023, 64, 101847	1
45	Salience theory in price and trading volume: Evidence from China. 2023 , 70, 38-61	O
44	Dynamic asset (mis)pricing: Build-up versus resolution anomalies. 2023, 147, 406-431	1
43	News tone, investor sentiment, and liquidity premium. 2023 , 84, 167-181	Ο
42	Firms' exposures on COVID-19 and stock price crash risk: Evidence from China. 2023 , 52, 103562	Ο
41	Investor bias, risk and price volatility.	Ο
40	Investor bias, risk and price volatility. The Market for Corporate Control as a Limit to Short Arbitrage. 1-50	0
40	The Market for Corporate Control as a Limit to Short Arbitrage. 1-50	0
40	The Market for Corporate Control as a Limit to Short Arbitrage. 1-50 Expected profitability, the 52-week high and the idiosyncratic volatility puzzle. 1-28	0
40 39 38	The Market for Corporate Control as a Limit to Short Arbitrage. 1-50 Expected profitability, the 52-week high and the idiosyncratic volatility puzzle. 1-28 Timing the factor zoo via deep learning: Evidence from China. Asymmetric response of Investor sentiment to Economic Policy Uncertainty, interest rates and oil	0 0
40 39 38 37	The Market for Corporate Control as a Limit to Short Arbitrage. 1-50 Expected profitability, the 52-week high and the idiosyncratic volatility puzzle. 1-28 Timing the factor zoo via deep learning: Evidence from China. Asymmetric response of Investor sentiment to Economic Policy Uncertainty, interest rates and oil price uncertainty: Evidence from OECD countries. 2022, 10,	0 0
40 39 38 37 36	The Market for Corporate Control as a Limit to Short Arbitrage. 1-50 Expected profitability, the 52-week high and the idiosyncratic volatility puzzle. 1-28 Timing the factor zoo via deep learning: Evidence from China. Asymmetric response of Investor sentiment to Economic Policy Uncertainty, interest rates and oil price uncertainty: Evidence from OECD countries. 2022, 10, Do Fund Managers Time Momentum? Evidence from Mutual Fund and Hedge Fund Returns. The impact of investor sentiment on sectoral returns and volatility: Evidence from the	OOOOO

32	Composite equity issuance and the cross-section of country and industry returns. 1-19	0
31	Neglected Peers in Merger Valuations.	Ο
30	Wisdom of crowds and commodity pricing.	O
29	Sentiment and covariance characteristics. 2023 , 102533	O
28	Hedging performance using google Trends Evidence from the indian forex options market. 2023,	1
27	Is sentiment the solution to the riskEeturn puzzle? A (cautionary) note. 2023 , 37, 100787	O
26	Anger in predicting the index futures returns.	1
25	Investor trading behavior and asset prices: Evidence from quantile regression analysis.	O
24	Investor Sentiment Index: A Systematic Review. 2023 , 11, 6	O
23	Aspiration Level, Probability of Success, and Stock Returns: An Empirical Test.	O
23	Aspiration Level, Probability of Success, and Stock Returns: An Empirical Test. Financial openness and profitability premium: Causal evidence from the Shanghai-Hong Kong Stock Connect.	0
	Financial openness and profitability premium: Causal evidence from the Shanghai-Hong Kong Stock	
22	Financial openness and profitability premium: Causal evidence from the Shanghai-Hong Kong Stock Connect.	0
22	Financial openness and profitability premium: Causal evidence from the Shanghai-Hong Kong Stock Connect. When stock return synchronicity meets investor sentiment. 2023, 103655	0
22 21 20	Financial openness and profitability premium: Causal evidence from the Shanghai-Hong Kong Stock Connect. When stock return synchronicity meets investor sentiment. 2023, 103655 Financial distress and jump tail risk: Evidence from China's listed companies. 2023, 85, 316-336	0 0
22 21 20	Financial openness and profitability premium: Causal evidence from the Shanghai-Hong Kong Stock Connect. When stock return synchronicity meets investor sentiment. 2023, 103655 Financial distress and jump tail risk: Evidence from China's listed companies. 2023, 85, 316-336 On the Anomaly Tilts of Factor Funds. Trading gap in holidays and price transmission: Evidence from cross-listed stocks on the A-share	0 0
22 21 20 19	Financial openness and profitability premium: Causal evidence from the Shanghai-Hong Kong Stock Connect. When stock return synchronicity meets investor sentiment. 2023, 103655 Financial distress and jump tail risk: Evidence from China's listed companies. 2023, 85, 316-336 On the Anomaly Tilts of Factor Funds. Trading gap in holidays and price transmission: Evidence from cross-listed stocks on the A-share and H-share markets. 2023, 87, 102616	0 0 0

14	Predicting energy futures high-frequency volatility using technical indicators: The role of interaction. 2023 , 119, 106533	O
13	Recency bias and the cross-section of international stock returns. 2023 , 84, 101738	O
12	Anomaly Discovery and Arbitrage Trading. 1-23	O
11	The Influence of ESG Ratings On Idiosyncratic Stock Risk: The Unrated, the Good, the Bad, and the Sinners.	O
10	Exchange-traded fund ownership and underlying stock mispricing.	O
9	Financial stress and returns predictability: Fresh evidence from China. 2023 , 78, 101980	O
8	Fundamental strength and the 52-week high anchoring effect.	O
7	Employee sentiment and stock returns. 2023 , 149, 104636	O
7 6	Employee sentiment and stock returns. 2023 , 149, 104636 The dispositional effects of holidays on investor sentiment: Therapeutic and hygienic. 2023 , 8, 100358	0
6	The dispositional effects of holidays on investor sentiment: Therapeutic and hygienic. 2023 , 8, 100358	0
6 5	The dispositional effects of holidays on investor sentiment: Therapeutic and hygienic. 2023 , 8, 100358 Anomalies and Investor Sentiment: International Evidence and the Impact of Size Factor. 2023 , 11, 49	0
6 5 4	The dispositional effects of holidays on investor sentiment: Therapeutic and hygienic. 2023 , 8, 100358 Anomalies and Investor Sentiment: International Evidence and the Impact of Size Factor. 2023 , 11, 49 Progress Of the Study on The Impact of Investor Sentiment on Stock Returns. 39, 106-111	0 0