Day of the week and the cross-section of returns

Journal of Financial Economics 130, 182-214

DOI: 10.1016/j.jfineco.2018.06.008

Citation Report

#	Article	IF	CITATIONS
1	Macro News, Micro News, and Stock Prices. SSRN Electronic Journal, 0, , .	0.4	29
2	The Cross-Section of Intraday and Overnight Returns. SSRN Electronic Journal, 0, , .	0.4	4
3	Mood Beta and Seasonalities in Stock Returns. SSRN Electronic Journal, 0, , .	0.4	6
4	Seasonal Reversals in Expected Stock Returns. SSRN Electronic Journal, 2018, , .	0.4	5
5	Psychology-based Models of Asset Prices and Trading Volume. SSRN Electronic Journal, 0, , .	0.4	12
6	When Happy People Make Society Unhappy: How Incidental Emotions Affect Compliance Behavior. SSRN Electronic Journal, 0, , .	0.4	6
7	The Impact of Public Mood on the Cross-Section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	2
8	Psychology-Based Models of Asset Prices and Trading Volume. Handbook of Behavioral Economics, 2018, 1, 79-175.	3.7	65
9	Capital Market Anomalies and Quantitative Research. SSRN Electronic Journal, 0, , .	0.4	4
10	Recurring Firm Events and Predictable Returns: The Within-Firm Time Series. Annual Review of Financial Economics, 2018, 10, 499-517.	2.5	21
11	Do Investors Value Sustainability? A Natural Experiment Examining Ranking and Fund Flows. Journal of Finance, 2019, 74, 2789-2837.	3.2	707
12	The preholiday corporate announcement effect. Journal of Financial Markets, 2019, 45, 61-82.	0.7	8
13	Day-of-the-week effect in anomaly returns: International evidence. Economics Letters, 2019, 182, 90-92.	0.9	25
14	Bitcoin time-of-day, day-of-week and month-of-year effects in returns and trading volume. Finance Research Letters, 2019, 31, 78-92.	3.4	62
15	Monday mornings: Individual investor trading on days of the week and times within a day. Journal of Behavioral and Experimental Finance, 2019, 22, 105-115.	2.1	6
16	Glamour among value: P/E ratios and value investor attention. Financial Management, 2020, 49, 673-706.	1.5	4
17	Revisiting the monday effect: a replication study for the German stock market. Management Review Quarterly, 2020, 70, 257-273.	5.7	7
18	Risky short positions and investor sentiment: Evidence from the weekend effect in futures markets. Journal of Futures Markets, 2020, 40, 479-500.	0.9	14

#	Article	IF	CITATIONS
19	Testing the mood seasonality hypothesis: Evidence from down under. Pacific-Basin Finance Journal, 2020, 64, 101440.	2.0	3
20	Fear of hazards in commodity futures markets. Journal of Banking and Finance, 2020, 119, 105902.	1.4	22
21	Music sentiment and stock returns. Economics Letters, 2020, 192, 109260.	0.9	11
22	Weekday seasonality of stock returns: The contrary case of China. Journal of Asian Economics, 2020, 68, 101201.	1.2	12
23	Investor Psychology, Mood Variations, and Sustainable Cross-Sectional Returns: A Chinese Case Study on Investing in Illiquid Stocks on a Specific Day of the Week. Frontiers in Psychology, 2020, 11, 173.	1.1	3
24	Mood beta and seasonalities in stock returns. Journal of Financial Economics, 2020, 137, 272-295.	4.6	107
25	Are return seasonalities due to risk or mispricing?. Journal of Financial Economics, 2021, 139, 138-161.	4.6	17
26	Diurnal emotions, valence and the coronavirus lockdown analysis in public spaces. Engineering Applications of Artificial Intelligence, 2021, 98, 104122.	4.3	7
27	Investor heterogeneity and momentum-based trading strategies in China. International Review of Financial Analysis, 2021, 74, 101654.	3.1	18
28	The Race to Exploit Anomalies and the Cost of Slow Trading. SSRN Electronic Journal, 0, , .	0.4	0
29	Anomalies, Management Expectations, and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
30	Efficient Estimation of Bid-Ask Spreads from Open, High, Low, and Close Prices. SSRN Electronic Journal, 0, , .	0.4	1
31	State Heterogeneity Analysis of Financial Volatility Using High-Frequency Financial Data. SSRN Electronic Journal, 0, , .	0.4	0
32	Decomposing Momentum: Eliminating its Crash Component. SSRN Electronic Journal, 0, , .	0.4	2
33	Mood Sensitive Stocks and Sustainable Cross-Sectional Returns During the COVID-19 Pandemic: An Analysis of Day of the Week Effect in the Chinese A-Share Market. Frontiers in Psychology, 2021, 12, 630941.	1.1	1
34	The Calendar Effects of the Idiosyncratic Volatility Puzzle: A Tale of Two Days?. Management Science, 2021, 67, 7866-7887.	2.4	12
35	Media effects matter: Macroeconomic announcements in the gold futures market. Economic Modelling, 2021, 96, 1-12.	1.8	10
36	The informativeness of embedded value reporting to stock price. Accounting and Finance, 0, , .	1.7	0

#	Article	IF	CITATIONS
37	Firm-specific investor sentiment for the Chinese stock market. Economic Modelling, 2021, 97, 231-246.	1.8	18
38	State Heterogeneity Analysis of Financial Volatility using highâ€frequency Financial Data. Journal of Time Series Analysis, 2022, 43, 105-124.	0.7	6
39	Ease-of-processing heuristics and asset prices: Evidence from the exchange-traded repo market in China. Journal of Financial Markets, 2021, , 100656.	0.7	0
40	Role of announcement in the relationship between online search behavior and restructuring performance of hospitality firms: the case of date and restructuring type. Asia Pacific Journal of Tourism Research, 2021, 26, 988-1006.	1.8	2
41	Asset pricing on earnings announcement days. Journal of Financial Economics, 2022, 144, 1022-1042.	4.6	12
42	Economic forecasts, anchoring bias, and stock returns. Financial Management, 2022, 51, 169-191.	1.5	6
43	The day-of-the-week-effect on the volatility of commodities. Resources Policy, 2021, 71, 101980.	4.2	9
44	The cross-section of intraday and overnight returns. Journal of Financial Economics, 2021, 141, 172-194.	4.6	58
45	Adversity-hope hypothesis: Air pollution raises lottery demand in China. Journal of Risk and Uncertainty, 2021, 62, 247-280.	0.8	5
46	Sonic Thunder vs. Brian the Snail: Are people affected by uninformative racehorse names?. Journal of Behavioral and Experimental Economics, 2021, 93, 101724.	0.5	1
47	Music sentiment and stock returns around the world. Journal of Financial Economics, 2022, 145, 234-254.	4.6	41
48	Junk Stocks vs Quality Stocks, A Perspective from Mood Seasonality. Applied Economics Letters, 2023, 30, 349-354.	1.0	1
49	Macro news and micro news: Complements or substitutes?. Journal of Financial Economics, 2022, 145, 1006-1024.	4.6	43
50	State-dependent psychological anchors and momentum. Finance Research Letters, 2022, 46, 102436.	3.4	1
51	Photo sentiment and stock returns around the world. Finance Research Letters, 2022, 46, 102417.	3.4	7
52	Tuesday Blues and the day-of-the-week effect in stock returns. Journal of Banking and Finance, 2021, 133, 106243.	1.4	16
53	Dayâ€ofâ€theâ€week effect and market liquidity: A comparative study from emerging stock markets of Asia ^{â€} . International Journal of Finance and Economics, 2023, 28, 544-561.	1.9	6
54	Pre-Holiday Market Reactions to Corporate Announcements. SSRN Electronic Journal, 0, , .	0.4	2

#	Article	IF	Citations
55	Firm Life Stage and Earnings Announcement Reactions. SSRN Electronic Journal, 0, , .	0.4	1
56	Investor Attention and Asset Pricing Anomalies. SSRN Electronic Journal, 0, , .	0.4	1
57	Hazard Fear in Commodity Markets. SSRN Electronic Journal, 0, , .	0.4	0
58	The "day-of-the-week―effects in the exchange rate of Latin American currencies. Revista Mexicana De EconomÃa Y Finanzas Nueva Época (remef), 2019, 14, 485-507.	0.1	1
59	Weekend effect and financial characteristics: is there any relation in Latin America?. Revista Mexicana De EconomÃa Y Finanzas Nueva Época (remef), 2019, 14, 509-525.	0.1	0
60	Asset Pricing around Earnings Announcement Days. SSRN Electronic Journal, 0, , .	0.4	O
61	Constructing Daily Equity Momentum Portfolios Using Corporate Bond Data. Journal of Portfolio Management, 2020, 46, 30-45.	0.3	1
62	The day-of-invitation effect on participation in web-based studies. Behavior Research Methods, 2022, 54, 1841-1853.	2.3	2
63	Influence of endogenous reference points on the selling decisions of retail investors. SSRN Electronic Journal, 0 , , .	0.4	1
64	Investor Base Size and Stock Return Anomalies. SSRN Electronic Journal, 0, , .	0.4	0
65	Music Sentiment and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
66	Disentangling Anomalies: Risk Versus Mispricing. SSRN Electronic Journal, 0, , .	0.4	O
67	Exploiting the Dynamics of Commodity Futures Curves. SSRN Electronic Journal, 0, , .	0.4	0
68	Does market openness mitigate the impact of culture? An examination of international momentum profits and post-earnings-announcement drift. Journal of International Financial Markets, Institutions and Money, 2022, 76, 101464.	2.1	4
69	Investor Attention and Asset Pricing Anomalies. Review of Finance, 2022, 26, 563-593.	3.2	56
70	Influence of endogenous reference points on the selling decisions of retail investors. European Financial Management, 2023, 29, 421-457.	1.7	0
71	Macro News and Micro News: Complements or Substitutes?. SSRN Electronic Journal, 0, , .	0.4	0
72	Wednesdays obtain herd immunity? Examining the effect of the day of the week on the NSE sectoral market during COVID-19. Investment Analysts Journal, 2021, 50, 227-241.	0.4	1

#	Article	IF	CITATIONS
73	The evolution of day-of-the-week and the implications in crude oil market. Energy Economics, 2022, 106, 105817.	5.6	4
74	Macroeconomic Perceptions and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	0
75	Discounting Market Timing Strategies. SSRN Electronic Journal, 0, , .	0.4	0
76	Can a Machine Learn from Behavioral Biases? Evidence from Stock Return Predictability of Deep Learning Models. SSRN Electronic Journal, 0, , .	0.4	0
77	Mood Beta, Sentiment and Stock Returns in China. SAGE Open, 2022, 12, 215824402210798.	0.8	0
78	Day of the week effect in the South African equity market: A garch analysis. Ekonomika, 2022, 68, 15-30.	0.1	0
80	Cross-sectional seasonalities and seasonal reversals: Evidence from China. International Review of Financial Analysis, 2022, 82, 102162.	3.1	2
81	Forecasting earnings and returns: A review of recent advancements. Journal of Finance and Data Science, 2022, , .	1.8	4
82	Forecasting Earnings and Returns: A Review of Recent Advancements. SSRN Electronic Journal, 0, , .	0.4	0
83	Tell Me Why I Do Not Like Mondays. Mathematics, 2022, 10, 1850.	1.1	3
84	The race to exploit anomalies and the cost of slow trading. Journal of Financial Markets, 2022, , 100754.	0.7	1
85	The Price Impact of Tweets: A High-Frequency Study. SSRN Electronic Journal, 0, , .	0.4	0
86	A New Firm-level Investor Sentiment. SSRN Electronic Journal, 0, , .	0.4	0
87	The seasonality of lottery-like stock returns. International Review of Economics and Finance, 2023, 83, 383-400.	2.2	5
88	The day-of-the-week effect on global stock market volatility after a market shock. Applied Economics Letters, 0 , 1 - 6 .	1.0	0
89	Does firm life cycle stage affect investor perceptions? Evidence from earnings announcement reactions. Review of Accounting Studies, 0, , .	3.1	0
90	There is a Positive Risk Premium for Idiosyncratic Volatility After All. SSRN Electronic Journal, 0, , .	0.4	0
91	Trade competitiveness and the aggregate returns in global stock markets. Journal of Economic Dynamics and Control, 2023, 148, 104618.	0.9	0

#	Article	IF	CITATIONS
92	The dayâ€ofâ€theâ€month effect and the performance of the dollar cost averaging strategy: Evidence from China. Accounting and Finance, 2023, 63, 797-815.	1.7	1
93	Idiosyncratic Skewness and Reference Points. SSRN Electronic Journal, 0, , .	0.4	O