

# Jeffrey Pontiff

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10456363/publications.pdf>

Version: 2024-02-01

15  
papers

3,487  
citations

840776

11  
h-index

1125743

13  
g-index

15  
all docs

15  
docs citations

15  
times ranked

1266  
citing authors

#	ARTICLE	IF	CITATIONS
1	Does Academic Research Destroy Stock Return Predictability?. Journal of Finance, 2016, 71, 5-32.	5.1	1,066
2	Share Issuance and Cross-sectional Returns. Journal of Finance, 2008, 63, 921-945.	5.1	522
3	Costly arbitrage and the myth of idiosyncratic risk. Journal of Accounting and Economics, 2006, 42, 35-52.	3.4	498
4	Book-to-market ratios as predictors of market returns. Journal of Financial Economics, 1998, 49, 141-160.	9.0	468
5	How Are Derivatives Used? Evidence from the Mutual Fund Industry. Journal of Finance, 1999, 54, 791-816.	5.1	322
6	Anomalies and News. Journal of Finance, 2018, 73, 1971-2001.	5.1	227
7	Share issuance and cross-sectional returns: International evidence. Journal of Financial Economics, 2009, 94, 1-17.	9.0	179
8	Analysts and anomalies. Journal of Accounting and Economics, 2020, 69, 101249.	3.4	59
9	Market Valuation of Tax-Timing Options: Evidence from Capital Gains Distributions. Journal of Finance, 2006, 61, 837-865.	5.1	46
10	Shareholder nonparticipation in valuable rights offerings: New findings for an old puzzle. Journal of Financial Economics, 2016, 120, 252-268.	9.0	41
11	Investment taxation and portfolio performance. Journal of Public Economics, 2013, 97, 245-257.	4.3	33
12	Do Cross-Sectional Predictors Contain Systematic Information?. Journal of Financial and Quantitative Analysis, 2023, 58, 1172-1201.	3.5	11
13	Hierarchies and the Survival of Prisoners of War During World War II. Management Science, 2012, 58, 1873-1886.	4.1	5
14	Analysts and Anomalies. SSRN Electronic Journal, 0, , .	0.4	5
15	Are Cross-Sectional Predictors Good Market-Level Predictors?. SSRN Electronic Journal, 0, , .	0.4	5