

Eric C So

List of Publications by Year in descending order

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25
papers

1,722
citations

933447

10
h-index

996975

15
g-index

25
all docs

25
docs citations

25
times ranked

804
citing authors

#	ARTICLE	IF	CITATIONS
1	Boardroom centrality and firm performance. <i>Journal of Accounting and Economics</i> , 2013, 55, 225-250.	3.4	437
2	The option to stock volume ratio and future returns. <i>Journal of Financial Economics</i> , 2012, 106, 262-286.	9.0	290
3	A new approach to predicting analyst forecast errors: Do investors overweight analyst forecasts?. <i>Journal of Financial Economics</i> , 2013, 108, 615-640.	9.0	175
4	Identifying Expectation Errors in Value/Glamour Strategies: A Fundamental Analysis Approach. <i>Review of Financial Studies</i> , 2012, 25, 2841-2875.	6.8	159
5	News-driven return reversals: Liquidity provision ahead of earnings announcements. <i>Journal of Financial Economics</i> , 2014, 114, 20-35.	9.0	131
6	Uncovering expected returns: Information in analyst coverage proxies. <i>Journal of Financial Economics</i> , 2017, 124, 331-348.	9.0	116
7	Non-Diversifiable Volatility Risk and Risk Premiums at Earnings Announcements. <i>Accounting Review</i> , 2014, 89, 1579-1607.	3.2	84
8	Asymmetric Trading Costs Prior to Earnings Announcements: Implications for Price Discovery and Returns. <i>Journal of Accounting Research</i> , 2018, 56, 217-263.	4.5	67
9	A Simple Multimarket Measure of Information Asymmetry. <i>Management Science</i> , 2018, 64, 1055-1080.	4.1	51
10	Time Will Tell: Information in the Timing of Scheduled Earnings News. <i>Journal of Financial and Quantitative Analysis</i> , 2018, 53, 2431-2464.	3.5	51
11	Evaluating Firm-Level Expected-Return Proxies: Implications for Estimating Treatment Effects. <i>Review of Financial Studies</i> , 2021, 34, 1907-1951.	6.8	34
12	Calendar rotations: A new approach for studying the impact of timing using earnings announcements. <i>Journal of Financial Economics</i> , 2021, 140, 865-893.	9.0	27
13	Expectations Management and Stock Returns. <i>Review of Financial Studies</i> , 2020, 33, 4580-4626.	6.8	24
14	Measuring Risk Information. <i>Journal of Accounting Research</i> , 2022, 60, 375-426.	4.5	20
15	News-Driven Return Reversals: Liquidity Provision Ahead of Earnings News. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
16	Core earnings: New data and evidence. <i>Journal of Financial Economics</i> , 2021, 142, 1068-1091.	9.0	11
17	Non-Diversifiable Volatility Risk and Risk Premiums at Earnings Announcements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
18	Earnings Announcement Premia: The Role of Asymmetric Liquidity Provision. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5

#	ARTICLE	IF	CITATIONS
19	Analystss Forecasts and Asset Pricing: A Survey. SSRN Electronic Journal, 0, , .	0.4	4
20	Time Will Tell: Information in the Timing of Scheduled Earnings News. SSRN Electronic Journal, 0, , .	0.4	4
21	Measuring Risk Information. SSRN Electronic Journal, 0, , .	0.4	4
22	Core Earnings: New Data and Evidence. SSRN Electronic Journal, 0, , .	0.4	4
23	Uncovering Expected Returns: Information in Analyst Coverage Proxies. SSRN Electronic Journal, 0, , .	0.4	2
24	A Simple Multimarket Measure of PIN. SSRN Electronic Journal, 0, , .	0.4	1
25	Expectations Management and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	1