Eric C So

List of Publications by Year
in descending order

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

#	Article	IF	Citations
19	Uncovering Expected Returns: Information in Analyst Coverage Proxies. SSRN Electronic Journal, 0, , .	0.4	2
20	Analystss Forecasts and Asset Pricing: A Survey. SSRN Electronic Journal, 0, , .	0.4	4
21	Time Will Tell: Information in the Timing of Scheduled Earnings News. SSRN Electronic Journal, 0, , .	0.4	4
22	Earnings Announcement Premia: The Role of Asymmetric Liquidity Provision. SSRN Electronic Journal, 0, , .	0.4	5
23	Measuring Risk Information. SSRN Electronic Journal, 0, , .	0.4	4
24	Expectations Management and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	1
25	Core Earnings: New Data and Evidence. SSRN Electronic Journal, 0, , .	0.4	4