

R Jared Delisle

List of Publications by Year in descending order

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Version: 2024-02-01

22
papers

309
citations

1307594

7
h-index

996975

15
g-index

22
all docs

22
docs citations

22
times ranked

187
citing authors

#	ARTICLE	IF	CITATIONS
1	Do sophisticated investors interpret earnings conference call tone differently than investors at large? Evidence from short sales. <i>Journal of Corporate Finance</i> , 2015, 31, 203-219.	5.5	110
2	The effects of conference call tones on market perceptions of value uncertainty. <i>Journal of Financial Markets</i> , 2018, 40, 75-91.	1.3	35
3	Asymmetric pricing of implied systematic volatility in the cross-section of expected returns. <i>Journal of Futures Markets</i> , 2011, 31, 34-54.	1.8	29
4	Share repurchases and institutional supply. <i>Journal of Corporate Finance</i> , 2014, 27, 216-230.	5.5	15
5	Passive Institutional Ownership, <i>and</i> Trends, and Price Informativeness. <i>Financial Review</i> , 2017, 52, 627-659.	1.8	15
6	Does Probability Weighting Drive Lottery Preferences?. <i>Journal of Behavioral Finance</i> , 2020, 21, 233-247.	1.7	12
7	Bank risk, financial stress, and bank derivative use. <i>Journal of Futures Markets</i> , 2018, 38, 804-821.	1.8	10
8	Hazard stocks and expected returns. <i>Journal of Banking and Finance</i> , 2021, 125, 106094.	2.9	10
9	Idiosyncratic Volatility and Firmâ€™s Specific News: Beyond Limited Arbitrage. <i>Financial Management</i> , 2016, 45, 923-951.	2.7	8
10	The dynamic relation between options trading, short selling, and aggregate stock returns. <i>Review of Quantitative Finance and Accounting</i> , 2016, 47, 645-671.	1.6	8
11	The impact of government interventions on cross-listed securities: Evidence from the COVID-19 pandemic. <i>Finance Research Letters</i> , 2022, 46, 102276.	6.7	8
12	Volatility as an Asset Class: <i>and</i> Holding VIX in a Portfolio. <i>Journal of Alternative Investments</i> , 2018, 21, 52-64.	0.5	7
13	Priceâ€™s Earnings Ratios and Option Prices. <i>Journal of Futures Markets</i> , 2015, 35, 738-752.	1.8	6
14	Anchoring and Probability Weighting in Option Prices. <i>Journal of Futures Markets</i> , 2017, 37, 614-638.	1.8	6
15	Does Part II of the PCAOB inspection report provide new information to the market?. <i>Managerial Auditing Journal</i> , 2018, 33, 715-735.	3.0	6
16	Share repurchases and wealth transfer among shareholders. <i>Quarterly Review of Economics and Finance</i> , 2020, 76, 368-378.	2.7	6
17	WHAT'S IN A NAME? A CAUTIONARY TALE OF PROFITABILITY ANOMALIES AND LIMITS TO ARBITRAGE. <i>Journal of Financial Research</i> , 2020, 43, 305-344.	1.2	5
18	Does mutual fund ownership reduce stock price clustering? Evidence from active and index funds. <i>Review of Quantitative Finance and Accounting</i> , 2022, 58, 615-647.	1.6	4

#	ARTICLE	IF	CITATIONS
19	The impact of Robinhood traders on the volatility of cross-listed securities. <i>Research in International Business and Finance</i> , 2022, 60, 101619.	5.9	4
20	Systematic limited arbitrage and the cross-section of stock returns: Evidence from exchange traded funds. <i>Journal of Banking and Finance</i> , 2016, 70, 118-136.	2.9	3
21	The Role of Skewness in Mergers and Acquisitions. <i>Quarterly Journal of Finance</i> , 2017, 07, 1740001.	0.7	2
22	Variation in option implied volatility spread and future stock returns. <i>Quarterly Review of Economics and Finance</i> , 2022, 83, 152-160.	2.7	0