R Jared Delisle

List of Publications by Year
in descending order

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	The impact of government interventions on cross-listed securities: Evidence from the COVID-19 pandemic. Finance Research Letters, 2022, 46, 102276.	6.7	8
2	Does mutual fund ownership reduce stock price clustering? Evidence from active and index funds. Review of Quantitative Finance and Accounting, 2022, 58, 615-647.	1.6	4
3	Variation in option implied volatility spread and future stock returns. Quarterly Review of Economics and Finance, 2022, 83, 152-160.	2.7	0
4	The impact of Robinhood traders on the volatility of cross-listed securities. Research in International Business and Finance, 2022, 60, 101619.	5.9	4
5	Hazard stocks and expected returns. Journal of Banking and Finance, 2021, 125, 106094.	2.9	10
6	Share repurchases and wealth transfer among shareholders. Quarterly Review of Economics and Finance, 2020, 76, 368-378.	2.7	6
7	Does Probability Weighting Drive Lottery Preferences?. Journal of Behavioral Finance, 2020, 21, 233-247.	1.7	12
8	WHAT'S IN A NAME? A CAUTIONARY TALE OF PROFITABILITY ANOMALIES AND LIMITS TO ARBITRAGE. Journal of Financial Research, 2020, 43, 305-344.	1.2	5
9	Bank risk, financial stress, and bank derivative use. Journal of Futures Markets, 2018, 38, 804-821.	1.8	10
10	The effects of conference call tones on market perceptions of value uncertainty. Journal of Financial Markets, 2018, 40, 75-91.	1.3	35
11	Does Part II of the PCAOB inspection report provide new information to the market?. Managerial Auditing Journal, 2018, 33, 715-735.	3.0	6
12	Volatility as an Asset Class: <i>Holding VIX in a Portfolio</i>. Journal of Alternative Investments, 2018, 21, 52-64.	0.5	7
13	Anchoring and Probability Weighting in Option Prices. Journal of Futures Markets, 2017, 37, 614-638.	1.8	6
14	The Role of Skewness in Mergers and Acquisitions. Quarterly Journal of Finance, 2017, 07, 1740001.	0.7	2
15	Passive Institutional Ownership, <i>R</i>² Trends, and Price Informativeness. Financial Review, 2017, 52, 627-659.	1.8	15
16	Idiosyncratic Volatility and Firmâ€Specific News: Beyond Limited Arbitrage. Financial Management, 2016, 45, 923-951.	2.7	8
17	Systematic limited arbitrage and the cross-section of stock returns: Evidence from exchange traded funds. Journal of Banking and Finance, 2016, 70, 118-136.	2.9	3
18	The dynamic relation between options trading, short selling, and aggregate stock returns. Review of Quantitative Finance and Accounting, 2016, 47, 645-671.	1.6	8

#	Article	IF	Citations
19	Priceâ€toâ€Earnings Ratios and Option Prices. Journal of Futures Markets, 2015, 35, 738-752.	1.8	6
20	Do sophisticated investors interpret earnings conference call tone differently than investors at large? Evidence from short sales. Journal of Corporate Finance, 2015, 31, 203-219.	5.5	110
21	Share repurchases and institutional supply. Journal of Corporate Finance, 2014, 27, 216-230.	5.5	15
22	Asymmetric pricing of implied systematic volatility in the cross-section of expected returns. Journal of Futures Markets, 2011, 31, 34-54.	1.8	29