

Wei Xiong

List of Publications by Year in descending order

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55
papers

11,633
citations

136885

32
h-index

233338

45
g-index

76
all docs

76
docs citations

76
times ranked

3758
citing authors

#	ARTICLE	IF	CITATIONS
1	Overconfidence and Speculative Bubbles. <i>Journal of Political Economy</i> , 2003, 111, 1183-1220.	3.3	1,842
2	Investor attention, overconfidence and category learning. <i>Journal of Financial Economics</i> , 2006, 80, 563-602.	4.6	1,156
3	Index Investment and the Financialization of Commodities. <i>Financial Analysts Journal</i> , 2012, 68, 54-74.	1.2	967
4	Contagion as a Wealth Effect. <i>Journal of Finance</i> , 2001, 56, 1401-1440.	3.2	702
5	What Drives the Disposition Effect? An Analysis of a Long-Running Preference-Based Explanation. <i>Journal of Finance</i> , 2009, 64, 751-784.	3.2	589
6	Executive Compensation and Short-Termist Behaviour in Speculative Markets. <i>Review of Economic Studies</i> , 2006, 73, 577-610.	2.9	511
7	Financialization of Commodity Markets. <i>Annual Review of Financial Economics</i> , 2014, 6, 419-441.	2.5	466
8	Rollover Risk and Credit Risk. <i>Journal of Finance</i> , 2012, 67, 391-430.	3.2	418
9	Realization utility. <i>Journal of Financial Economics</i> , 2012, 104, 251-271.	4.6	380
10	Asset Float and Speculative Bubbles. <i>Journal of Finance</i> , 2006, 61, 1073-1117.	3.2	348
11	Dynamic Debt Runs. <i>Review of Financial Studies</i> , 2012, 25, 1799-1843.	3.7	291
12	The Chinese Warrants Bubble. <i>American Economic Review</i> , 2011, 101, 2723-2753.	4.0	250
13	Heterogeneous Expectations and Bond Markets. <i>Review of Financial Studies</i> , 2010, 23, 1433-1466.	3.7	238
14	Convergence trading with wealth effects: an amplification mechanism in financial markets. <i>Journal of Financial Economics</i> , 2001, 62, 247-292.	4.6	237
15	Credit Expansion and Neglected Crash Risk*. <i>Quarterly Journal of Economics</i> , 2017, 132, 713-764.	3.9	226
16	Wall Street and the Housing Bubble. <i>American Economic Review</i> , 2014, 104, 2797-2829.	4.0	211
17	A Tale of Two Anomalies: The Implications of Investor Attention for Price and Earnings Momentum. <i>SSRN Electronic Journal</i> , 0, , .	0.4	196
18	Demystifying the Chinese Housing Boom. <i>NBER Macroeconomics Annual</i> , 2016, 30, 105-166.	2.5	190

#	ARTICLE	IF	CITATIONS
19	Convective Risk Flows in Commodity Futures Markets*. <i>Review of Finance</i> , 2015, 19, 1733-1781.	3.2	175
20	Informational Frictions and Commodity Markets. <i>Journal of Finance</i> , 2015, 70, 2063-2098.	3.2	169
21	A Welfare Criterion For Models With Distorted Beliefs*. <i>Quarterly Journal of Economics</i> , 2014, 129, 1753-1797.	3.9	160
22	Risks in China's Financial System. <i>Annual Review of Financial Economics</i> , 2018, 10, 261-286.	2.5	129
23	Overconfidence and Speculative Bubbles. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	119
24	Investor Attention and Time-varying Comovements. <i>European Financial Management</i> , 2007, 13, 394-422.	1.7	89
25	Banking Crises Without Panics*. <i>Quarterly Journal of Economics</i> , 2020, 136, 51-113.	3.9	88
26	Daily price limits and destructive market behavior. <i>Journal of Econometrics</i> , 2019, 208, 249-264.	3.5	85
27	Advisors and asset prices: A model of the origins of bubbles. <i>Journal of Financial Economics</i> , 2008, 89, 268-287.	4.6	83
28	Delegated asset management, investment mandates, and capital immobility. <i>Journal of Financial Economics</i> , 2013, 107, 239-258.	4.6	77
29	Taming the bias zoo. <i>Journal of Financial Economics</i> , 2022, 143, 716-741.	4.6	76
30	Prospect theory and liquidation decisions. <i>Journal of Economic Theory</i> , 2006, 129, 273-288.	0.5	75
31	Investor Attention, Overconfidence and Category Learning. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	74
32	Executive Compensation and Short-termist Behavior in Speculative Markets. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	63
33	Market Segmentation and Differential Reactions of Local and Foreign Investors to Analyst Recommendations. <i>Review of Financial Studies</i> , 2017, 30, 2972-3008.	3.7	57
34	Economic Consequences of Housing Speculation. <i>Review of Financial Studies</i> , 2020, 33, 5248-5287.	3.7	57
35	Asset Float and Speculative Bubbles. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	46
36	China's Gradualistic Economic Approach and Financial Markets. <i>American Economic Review</i> , 2017, 107, 608-613.	4.0	46

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37	Why Do Hedgers Trade So Much?. <i>Journal of Legal Studies</i> , 2014, 43, S183-S207.	0.2	45
38	Speculative Trading and Stock Prices: Evidence from Chinese A-B Share Premia. <i>SSRN Electronic Journal</i> , 0, , .	0.4	41
39	China's Model of Managing the Financial System. <i>Review of Economic Studies</i> , 2022, 89, 3115-3153.	2.9	41
40	A Tale of Two Anomalies: The Implications of Investor Attention for Price and Earnings Momentum. <i>SSRN Electronic Journal</i> , 0, , .	0.4	32
41	R2 and Price Inefficiency. <i>SSRN Electronic Journal</i> , 0, , .	0.4	32
42	Dynamic Debt Runs. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	29
43	Debt Financing in Asset Markets. <i>American Economic Review</i> , 2012, 102, 88-94.	4.0	23
44	A Welfare Criterion for Models with Distorted Beliefs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	23
45	The Financialization of Commodity Markets. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	17
46	Wall Street and the Housing Bubble. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	16
47	The Whack-a-Mole Game: Tobin Taxes and Trading Frenzy. <i>Review of Financial Studies</i> , 2021, 34, 5723-5755.	3.7	15
48	Pay for Short-Term Performance: Executive Compensation in Speculative Markets. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	14
49	Why Do Hedgers Trade So Much?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
50	Delegated Asset Management, Investment Mandates, and Capital Immobility. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
51	Identifying Banking Crises. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	4
52	Resolving the Excessive Trading Puzzle: An Integrated Approach Based on Surveys and Transactions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
53	Learning about the Neighborhood. <i>Review of Financial Studies</i> , 2021, 34, 4323-4372.	3.7	2
54	Investor Attention and Time-Varying Comovements. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	1

#	ARTICLE	IF	CITATIONS
55	Credit Expansion and Neglected Crash Risk. SSRN Electronic Journal, 2016, , .	0.4	1