Jiang Wang

List of Publications by Year
in descending order

48 papers	6,756 citations	279798 23 h-index	454955 30 g-index
57 all docs	57 docs citations	57 times ranked	2043 citing authors

#	Article	IF	Citations
1	A Model of Competitive Stock Trading Volume. Journal of Political Economy, 1994, 102, 127-168.	4.5	778
2	The Illiquidity of Corporate Bonds. Journal of Finance, 2011, 66, 911-946.	5.1	746
3	Dynamic Volume-Return Relation of Individual Stocks. Review of Financial Studies, 2002, 15, 1005-1047.	6.8	607
4	Trading Volume: Definitions, Data Analysis, and Implications of Portfolio Theory. Review of Financial Studies, 2000, 13, 257-300.	6.8	604
5	A Model of Intertemporal Asset Prices Under Asymmetric Information. Review of Economic Studies, 1993, 60, 249.	5.4	555
6	Optimal trading strategy and supply/demand dynamics. Journal of Financial Markets, 2013, 16, 1-32.	1.3	416
7	Differential Information and Dynamic Behavior of Stock Trading Volume. Review of Financial Studies, 1995, 8, 919-972.	6.8	412
8	Noise as Information for Illiquidity. Journal of Finance, 2013, 68, 2341-2382.	5.1	352
9	The Price Impact and Survival of Irrational Traders. Journal of Finance, 2006, 61, 195-229.	5.1	275
10	Asset Prices and Trading Volume under Fixed Transactions Costs. Journal of Political Economy, 2004, 112, 1054-1090.	4.5	273
11	The term structure of interest rates in a pure exchange economy with heterogeneous investors. Journal of Financial Economics, 1996, 41, 75-110.	9.0	244
12	Trading and Returns under Periodic Market Closures. Journal of Finance, 2000, 55, 297-354.	5.1	135
13	Liquidity and Market Crashes. Review of Financial Studies, 2009, 22, 2607-2643.	6.8	131
14	Liquidity and Asset Returns Under Asymmetric Information and Imperfect Competition. Review of Financial Studies, 2012, 25, 1339-1365.	6.8	123
15	Asset Pricing and the Credit Market. Review of Financial Studies, 2012, 25, 3169-3215.	6.8	105
16	Trading Volume: Implications of an Intertemporal Capital Asset Pricing Model. Journal of Finance, 2006, 61, 2805-2840.	5.1	97
17	Optimal Trading Strategy and Supply/Demand Dynamics. SSRN Electronic Journal, 2005, , .	0.4	74
18	Famaâ€“French in China: Size and Value Factors in Chinese Stock Returns. International Review of Finance, 2019, 19, 3-44.	1.9	71

#	Article	IF	Citations
19	Market Liquidityâ€"Theory and Empirical Evidence. Handbook of the Economics of Finance, 2013, 2, 1289-1361.	3.1	67
20	A Model of Trading Volume with Tax-Induced Heterogeneous Valuation and Transaction Costs. Journal of Financial Intermediation, 1996, 5, 340-371.	2.5	62
21	Market liquidity, asset prices, and welfare. Journal of Financial Economics, 2010, 95, 107-127.	9.0	55
22	Noise as Information for Illiquidity. SSRN Electronic Journal, 2012, , .	0.4	51
23	Premium for heightened uncertainty: Explaining pre-announcement market returns. Journal of Financial Economics, 2022, 145, 909-936.	9.0	48
24	Early peek advantage? Efficient price discovery with tiered information disclosure. Journal of Financial Economics, 2017, 126, 399-421.	9.0	46
25	Market selection. Journal of Economic Theory, 2017, 168, 209-236.	1.1	40
26	The Price Impact and Survival of Irrational Traders. SSRN Electronic Journal, 0, , .	0.4	33
27	Asset Prices and Short-Sale Constraints. SSRN Electronic Journal, 0, , .	0.4	31
28	MARKET STRUCTURE, SECURITY PRICES, AND INFORMATIONAL EFFICIENCY. Macroeconomic Dynamics, 1997, 1, 169-205.	0.7	28
29	Stock Market Trading Volume. , 2010, , 241-342.		26
30	Asset Pricing and the Credit Market. SSRN Electronic Journal, 2008, , .	0.4	22
31	Tri-Party Repo Pricing. Journal of Financial and Quantitative Analysis, 2021, 56, 337-371.	3.5	18
32	Dynamic Portfolio Execution. Management Science, 0, , .	4.1	16
33	Trading Volume: Implications of an Intertemporal Capital Asset Pricing Model. SSRN Electronic Journal, 2001, , .	0.4	15
34	Liquidity and Market Crashes. SSRN Electronic Journal, 0, , .	0.4	15
35	Premium for Heightened Uncertainty: Solving the FOMC Puzzle. SSRN Electronic Journal, 0, , .	0.4	14
36	Asset Pricing Under Heterogeneous Information. SSRN Electronic Journal, 0, , .	0.4	7

#	Article	IF	Citations
37	Early Peek Advantage?. SSRN Electronic Journal, 0, , .	0.4	4
38	Trading and information in futures markets. Journal of Futures Markets, 2020, 40, 1231-1263.	1.8	4
39	Market Selection. SSRN Electronic Journal, 0, , .	0.4	4
40	Liquidity and Asset Prices: A Unified Framework. SSRN Electronic Journal, 0, , .	0.4	4
41	Dynamic Portfolio Execution. SSRN Electronic Journal, 0, , .	0.4	3
42	Trading Volume. , 0, , 206-277.		2
43	Finance (New Developments). , 2008, , 1-33.		2
44	The Market Impact of Options. SSRN Electronic Journal, 2016, , .	0.4	1
45	A Discussion of the Papers by John Geanakoplos and by Andrew W. Lo and Jiang Wang. , 0, , 278-283.		0
46	Market Liquidity, Asset Prices, and Welfare. SSRN Electronic Journal, 2008, , .	0.4	0
47	Trading and Information in Futures Markets. SSRN Electronic Journal, 0, , .	0.4	0
48	Finance (New Developments). , 2018, , 4601-4633.		0