

Jiang Wang

List of Publications by Year in descending order

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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	Premium for heightened uncertainty: Explaining pre-announcement market returns. <i>Journal of Financial Economics</i> , 2022, 145, 909-936.	9.0	48
2	Tri-Party Repo Pricing. <i>Journal of Financial and Quantitative Analysis</i> , 2021, 56, 337-371.	3.5	18
3	Trading and information in futures markets. <i>Journal of Futures Markets</i> , 2020, 40, 1231-1263.	1.8	4
4	Fama's French in China: Size and Value Factors in Chinese Stock Returns. <i>International Review of Finance</i> , 2019, 19, 3-44.	1.9	71
5	Finance (New Developments). , 2018, , 4601-4633.		0
6	Market selection. <i>Journal of Economic Theory</i> , 2017, 168, 209-236.	1.1	40
7	Early peek advantage? Efficient price discovery with tiered information disclosure. <i>Journal of Financial Economics</i> , 2017, 126, 399-421.	9.0	46
8	The Market Impact of Options. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
9	Optimal trading strategy and supply/demand dynamics. <i>Journal of Financial Markets</i> , 2013, 16, 1-32.	1.3	416
10	Market Liquidity's Theory and Empirical Evidence. <i>Handbook of the Economics of Finance</i> , 2013, 2, 1289-1361.	3.1	67
11	Noise as Information for Illiquidity. <i>Journal of Finance</i> , 2013, 68, 2341-2382.	5.1	352
12	Asset Pricing and the Credit Market. <i>Review of Financial Studies</i> , 2012, 25, 3169-3215.	6.8	105
13	Noise as Information for Illiquidity. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	51
14	Liquidity and Asset Returns Under Asymmetric Information and Imperfect Competition. <i>Review of Financial Studies</i> , 2012, 25, 1339-1365.	6.8	123
15	The Illiquidity of Corporate Bonds. <i>Journal of Finance</i> , 2011, 66, 911-946.	5.1	746
16	Market liquidity, asset prices, and welfare. <i>Journal of Financial Economics</i> , 2010, 95, 107-127.	9.0	55
17	Stock Market Trading Volume. , 2010, , 241-342.		26
18	Liquidity and Market Crashes. <i>Review of Financial Studies</i> , 2009, 22, 2607-2643.	6.8	131

#	ARTICLE	IF	CITATIONS
19	Asset Pricing and the Credit Market. SSRN Electronic Journal, 2008, , .	0.4	22
20	Market Liquidity, Asset Prices, and Welfare. SSRN Electronic Journal, 2008, , .	0.4	0
21	Finance (New Developments). , 2008, , 1-33.		2
22	The Price Impact and Survival of Irrational Traders. Journal of Finance, 2006, 61, 195-229.	5.1	275
23	Trading Volume: Implications of an Intertemporal Capital Asset Pricing Model. Journal of Finance, 2006, 61, 2805-2840.	5.1	97
24	Optimal Trading Strategy and Supply/Demand Dynamics. SSRN Electronic Journal, 2005, , .	0.4	74
25	Asset Prices and Trading Volume under Fixed Transactions Costs. Journal of Political Economy, 2004, 112, 1054-1090.	4.5	273
26	Dynamic Volume-Return Relation of Individual Stocks. Review of Financial Studies, 2002, 15, 1005-1047.	6.8	607
27	Trading Volume: Implications of an Intertemporal Capital Asset Pricing Model. SSRN Electronic Journal, 2001, , .	0.4	15
28	Trading and Returns under Periodic Market Closures. Journal of Finance, 2000, 55, 297-354.	5.1	135
29	Trading Volume: Definitions, Data Analysis, and Implications of Portfolio Theory. Review of Financial Studies, 2000, 13, 257-300.	6.8	604
30	MARKET STRUCTURE, SECURITY PRICES, AND INFORMATIONAL EFFICIENCY. Macroeconomic Dynamics, 1997, 1, 169-205.	0.7	28
31	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
32	A Model of Trading Volume with Tax-Induced Heterogeneous Valuation and Transaction Costs. Journal of Financial Intermediation, 1996, 5, 340-371.	2.5	62
33	Differential Information and Dynamic Behavior of Stock Trading Volume. Review of Financial Studies, 1995, 8, 919-972.	6.8	412
34	A Model of Competitive Stock Trading Volume. Journal of Political Economy, 1994, 102, 127-168.	4.5	778
35	A Model of Intertemporal Asset Prices Under Asymmetric Information. Review of Economic Studies, 1993, 60, 249.	5.4	555
36	Trading Volume. , 0, , 206-277.		2

#	ARTICLE	IF	CITATIONS
37	A Discussion of the Papers by John Geanakoplos and by Andrew W. Lo and Jiang Wang. , 0, , 278-283.		0
38	The Price Impact and Survival of Irrational Traders. SSRN Electronic Journal, 0, , .	0.4	33
39	Liquidity and Market Crashes. SSRN Electronic Journal, 0, , .	0.4	15
40	Dynamic Portfolio Execution. SSRN Electronic Journal, 0, , .	0.4	3
41	Early Peek Advantage?. SSRN Electronic Journal, 0, , .	0.4	4
42	Trading and Information in Futures Markets. SSRN Electronic Journal, 0, , .	0.4	0
43	Dynamic Portfolio Execution. Management Science, 0, , .	4.1	16
44	Market Selection. SSRN Electronic Journal, 0, , .	0.4	4
45	Asset Pricing Under Heterogeneous Information. SSRN Electronic Journal, 0, , .	0.4	7
46	Premium for Heightened Uncertainty: Solving the FOMC Puzzle. SSRN Electronic Journal, 0, , .	0.4	14
47	Asset Prices and Short-Sale Constraints. SSRN Electronic Journal, 0, , .	0.4	31
48	Liquidity and Asset Prices: A Unified Framework. SSRN Electronic Journal, 0, , .	0.4	4