

# Malcolm Baker

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11356263/publications.pdf>

Version: 2024-02-01

28  
papers

16,264  
citations

304743

22  
h-index

552781

26  
g-index

36  
all docs

36  
docs citations

36  
times ranked

4726  
citing authors

#	ARTICLE	IF	CITATIONS
1	Investor Sentiment and the Cross-Section of Stock Returns. <i>Journal of Finance</i> , 2006, 61, 1645-1680.	5.1	4,192
2	Investor Sentiment in the Stock Market. <i>Journal of Economic Perspectives</i> , 2007, 21, 129-151.	5.9	2,672
3	Market Timing and Capital Structure. <i>Journal of Finance</i> , 2002, 57, 1-32.	5.1	2,395
4	Market liquidity as a sentiment indicator. <i>Journal of Financial Markets</i> , 2004, 7, 271-299.	1.3	943
5	A Catering Theory of Dividends. <i>Journal of Finance</i> , 2004, 59, 1125-1165.	5.1	904
6	The Equity Share in New Issues and Aggregate Stock Returns. <i>Journal of Finance</i> , 2000, 55, 2219-2257.	5.1	850
7	Global, local, and contagious investor sentiment. <i>Journal of Financial Economics</i> , 2012, 104, 272-287.	9.0	766
8	Benchmarks as Limits to Arbitrage: Understanding the Low-Volatility Anomaly. <i>Financial Analysts Journal</i> , 2011, 67, 40-54.	3.0	602
9	Appearing and disappearing dividends: The link to catering incentives. <i>Journal of Financial Economics</i> , 2004, 73, 271-288.	9.0	387
10	The effect of reference point prices on mergers and acquisitions. <i>Journal of Financial Economics</i> , 2012, 106, 49-71.	9.0	327
11	The maturity of debt issues and predictable variation in bond returns. <i>Journal of Financial Economics</i> , 2003, 70, 261-291.	9.0	279
12	Can Mutual Fund Managers Pick Stocks? Evidence from Their Trades Prior to Earnings Announcements. <i>Journal of Financial and Quantitative Analysis</i> , 2010, 45, 1111-1131.	3.5	231
13	Do Strict Capital Requirements Raise the Cost of Capital? Bank Regulation, Capital Structure, and the Low-Risk Anomaly. <i>American Economic Review</i> , 2015, 105, 315-320.	8.5	179
14	Catering through Nominal Share Prices. <i>Journal of Finance</i> , 2009, 64, 2559-2590.	5.1	177
15	Multinationals as Arbitrageurs: The Effect of Stock Market Valuations on Foreign Direct Investment. <i>Review of Financial Studies</i> , 2009, 22, 337-369.	6.8	156
16	Behavioral Corporate Finance: An Updated Survey. <i>Handbook of the Economics of Finance</i> , 2013, 2, 357-424.	3.1	153
17	Capital Market-Driven Corporate Finance. <i>Annual Review of Financial Economics</i> , 2009, 1, 181-205.	4.7	125
18	Comovement and Predictability Relationships Between Bonds and the Cross-section of Stocks. <i>Review of Asset Pricing Studies</i> , 2012, 2, 57-87.	2.5	117

#	ARTICLE	IF	CITATIONS
19	Corporate financing decisions when investors take the path of least resistance. Journal of Financial Economics, 2007, 84, 266-298.	9.0	105
20	The Effect of Dividends on Consumption. Brookings Papers on Economic Activity, 2007, 2007, 231-291.	1.5	87
21	Behavioral Corporate Finance. The authors are grateful to Heitor Almeida, Nick Barberis, Zohar Ben-David, Espen Eckbo, Xavier Gabaix, Dirk Hackbarth, Dirk Jenter, Augustin Landier, Alexander Ljungqvist, Ulrike Malmendier, Jay Ritter, David Robinson, Hersh Shefrin, Andrei Shleifer, Meir Statman, Theo Vermaelen, Ivo Welch, and Jeffrey Zweibel for helpful comments. Baker and Ruback gratefully acknowledge financial support from the Division of Research of the Harvard Business School. ., 2007, 145-186.		80
22	The Low-Risk Anomaly: A Decomposition into Micro and Macro Effects. Financial Analysts Journal, 2014, 70, 43-58.	3.0	71
23	Predicting Returns with Managerial Decision Variables: Is There a Small-Sample Bias?. Journal of Finance, 2006, 61, 1711-1730.	5.1	66
24	Under new management: Equity issues and the attribution of past returns. Journal of Financial Economics, 2016, 121, 66-78.	9.0	29
25	Dividends as Reference Points: A Behavioral Signaling Approach. Review of Financial Studies, 0, , hhv058.	6.8	20
26	Leverage and the Beta Anomaly. Journal of Financial and Quantitative Analysis, 2020, 55, 1491-1514.	3.5	18
27	Risk Neglect in Equity Markets. Journal of Portfolio Management, 2016, 42, 12-25.	0.6	4
28	Optimal Tilts: Combining Persistent Characteristic Portfolios. Financial Analysts Journal, 2017, 73, 75-89.	3.0	3