

Malcolm Baker

List of Publications by Year in descending order

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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	Leverage and the Beta Anomaly. <i>Journal of Financial and Quantitative Analysis</i> , 2020, 55, 1491-1514.	3.5	18
2	Optimal Tilts: Combining Persistent Characteristic Portfolios. <i>Financial Analysts Journal</i> , 2017, 73, 75-89.	3.0	3
3	Risk Neglect in Equity Markets. <i>Journal of Portfolio Management</i> , 2016, 42, 12-25.	0.6	4
4	Under new management: Equity issues and the attribution of past returns. <i>Journal of Financial Economics</i> , 2016, 121, 66-78.	9.0	29
5	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
6	The Low-Risk Anomaly: A Decomposition into Micro and Macro Effects. <i>Financial Analysts Journal</i> , 2014, 70, 43-58.	3.0	71
7	Behavioral Corporate Finance: An Updated Survey. <i>Handbook of the Economics of Finance</i> , 2013, 2, 357-424.	3.1	153
8	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
9	The effect of reference point prices on mergers and acquisitions. <i>Journal of Financial Economics</i> , 2012, 106, 49-71.	9.0	327
10	Global, local, and contagious investor sentiment. <i>Journal of Financial Economics</i> , 2012, 104, 272-287.	9.0	766
11	Benchmarks as Limits to Arbitrage: Understanding the Low-Volatility Anomaly. <i>Financial Analysts Journal</i> , 2011, 67, 40-54.	3.0	602
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	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
14	Catering through Nominal Share Prices. <i>Journal of Finance</i> , 2009, 64, 2559-2590.	5.1	177
15	Capital Market-Driven Corporate Finance. <i>Annual Review of Financial Economics</i> , 2009, 1, 181-205.	4.7	125
16	Investor Sentiment in the Stock Market. <i>Journal of Economic Perspectives</i> , 2007, 21, 129-151.	5.9	2,672
17	<i>Behavioral Corporate Finance</i> **The authors are grateful to Heitor Almeida, Nick Barberis, Zahi 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
18	The Effect of Dividends on Consumption. <i>Brookings Papers on Economic Activity</i> , 2007, 2007, 231-291.	1.5	87

#	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	Investor Sentiment and the Cross-Section of Stock Returns. Journal of Finance, 2006, 61, 1645-1680.	5.1	4,192
21	Predicting Returns with Managerial Decision Variables: Is There a Small-Sample Bias?. Journal of Finance, 2006, 61, 1711-1730.	5.1	66
22	A Catering Theory of Dividends. Journal of Finance, 2004, 59, 1125-1165.	5.1	904
23	Appearing and disappearing dividends: The link to catering incentives. Journal of Financial Economics, 2004, 73, 271-288.	9.0	387
24	Market liquidity as a sentiment indicator. Journal of Financial Markets, 2004, 7, 271-299.	1.3	943
25	The maturity of debt issues and predictable variation in bond returns. Journal of Financial Economics, 2003, 70, 261-291.	9.0	279
26	Market Timing and Capital Structure. Journal of Finance, 2002, 57, 1-32.	5.1	2,395
27	The Equity Share in New Issues and Aggregate Stock Returns. Journal of Finance, 2000, 55, 2219-2257.	5.1	850
28	Dividends as Reference Points: A Behavioral Signaling Approach. Review of Financial Studies, 0, , hhv058.	6.8	20