

# Vijay Singal

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11666857/publications.pdf>

Version: 2024-02-01

24  
papers

1,738  
citations

623734

14  
h-index

839539

18  
g-index

24  
all docs

24  
docs citations

24  
times ranked

818  
citing authors

#	ARTICLE	IF	CITATIONS
1	The Price Response to S&P 500 Index Additions and Deletions: Evidence of Asymmetry and a New Explanation. <i>Journal of Finance</i> , 2004, 59, 1901-1930.	5.1	464
2	Stock Market Openings: Experience of Emerging Economies. <i>The Journal of Business</i> , 2000, 73, 25-66.	2.1	384
3	Role of Speculative Short Sales in Price Formation: The Case of the Weekend Effect. <i>Journal of Finance</i> , 2003, 58, 685-705.	5.1	152
4	Privatization and efficiency: Industry effects of the sale of British Airways. <i>Journal of Financial Economics</i> , 1997, 43, 275-298.	9.0	129
5	Return predictability following large price changes and information releases. <i>Journal of Banking and Finance</i> , 2001, 25, 631-656.	2.9	125
6	Airline Mergers and Competition: An Integration of Stock and Product Price Effects. <i>The Journal of Business</i> , 1996, 69, 233.	2.1	86
7	Index Changes and Losses to Index Fund Investors. <i>Financial Analysts Journal</i> , 2006, 62, 31-47.	3.0	72
8	ALL THINGS CONSIDERED, TAXES DRIVE THE JANUARY EFFECT. <i>Journal of Financial Research</i> , 2004, 27, 351-372.	1.2	65
9	Comovement revisited. <i>Journal of Financial Economics</i> , 2016, 121, 624-644.	9.0	62
10	Concentrated ownership and firm performance: does family control matter?. <i>Strategic Entrepreneurship Journal</i> , 2011, 5, 373-396.	4.4	44
11	The fear of globalizing capital markets. <i>Emerging Markets Review</i> , 2000, 1, 183-198.	4.4	43
12	Financial health and airline safety. <i>Managerial and Decision Economics</i> , 2004, 25, 1-16.	2.5	30
13	Indexing and Stock Price Efficiency. <i>Financial Management</i> , 2015, 44, 875-904.	2.7	26
14	A December Effect with Tax-Gain Selling?. <i>Financial Analysts Journal</i> , 2003, 59, 78-90.	3.0	22
15	Risky short positions and investor sentiment: Evidence from the weekend effect in futures markets. <i>Journal of Futures Markets</i> , 2020, 40, 479-500.	1.8	14
16	Option trading after the opening bell and intraday stock return predictability. <i>Financial Management</i> , 2020, 49, 769-804.	2.7	6
17	Index Changes and Unexpected Losses to Investors in S&P 500 and Russell 2000 Index Funds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
18	What Drives the January Effect?. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	4

#	ARTICLE	IF	CITATIONS
19	Do Short Sellers Cause the Weekend Effect?. SSRN Electronic Journal, 2003, , .	0.4	2
20	January Effect - A Re-examination. SSRN Electronic Journal, 0, , .	0.4	2
21	Do Short Sellers Know More? Evidence from a Natural Experiment. SSRN Electronic Journal, 0, , .	0.4	1
22	Are earnings predictable?. Journal of Economics and Finance, 2020, 44, 528-562.	1.8	0
23	Equal-weighting and value-weighting: which one is better?. Review of Quantitative Finance and Accounting, 2022, 58, 743-768.	1.6	0
24	Comovement Revisited. SSRN Electronic Journal, 0, , .	0.4	0