

Pengjie Gao

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12028769/publications.pdf>

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16
papers

3,426
citations

1307594

7
h-index

1474206

9
g-index

16
all docs

16
docs citations

16
times ranked

1661
citing authors

#	ARTICLE	IF	CITATIONS
1	In Search of Attention. <i>Journal of Finance</i> , 2011, 66, 1461-1499.	5.1	2,052
2	The Sum of All FEARS Investor Sentiment and Asset Prices. <i>Review of Financial Studies</i> , 2015, 28, 1-32.	6.8	916
3	Municipal borrowing costs and state policies for distressed municipalities. <i>Journal of Financial Economics</i> , 2019, 132, 404-426.	9.0	92
4	Clientele Change, Liquidity Shock, and the Return on Financially Distressed Stocks. <i>Journal of Financial and Quantitative Analysis</i> , 2010, 45, 27-48.	3.5	83
5	Impatient Trading, Liquidity Provision, and Stock Selection by Mutual Funds. <i>Review of Financial Studies</i> , 2011, 24, 675-720.	6.8	82
6	Global Relation between Financial Distress and Equity Returns. <i>Review of Financial Studies</i> , 2018, 31, 239-277.	6.8	67
7	Do Hedge Funds Exploit Rare Disaster Concerns?. <i>Review of Financial Studies</i> , 2018, 31, 2650-2692.	6.8	42
8	An Anatomy of Pairs Trading: The Role of Idiosyncratic News, Common Information and Liquidity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	30
9	In Search of Fundamentals. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
10	Informed Trading, Liquidity Provision, and Stock Selection by Mutual Funds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
11	Clientele Change, Persistent Liquidity Shock, and Bond Return Reversals after Rating Downgrades. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
12	Short sales and the weekend effect—Evidence from a natural experiment. <i>Journal of Financial Markets</i> , 2015, 26, 85-102.	1.3	7
13	The Global Relation between Financial Distress and Equity Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
14	Good for your fiscal health? The effect of the affordable care act on healthcare borrowing costs. <i>Journal of Financial Economics</i> , 2022, 145, 464-488.	9.0	5
15	Short-Selling, Uptick Rule, and Market Quality: Evidence from High-Frequency Data on Hong Kong Stock Exchange. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
16	Good for your Fiscal Health? The Effect of the Affordable Care Act on Healthcare Borrowing Costs. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0