

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