Allaudeen Hameed

List of Publications by Year
in descending order

29 papers	3,846 citations	430874 18 h-index	526287 27 g-index
29 all docs	29 docs citations	29 times ranked	1587 citing authors

#	Article	IF	Citations
1	Private Company Valuations by Mutual Funds. Review of Finance, 2023, 27, 693-738.	6.3	9
2	Mutual Funds and Mispriced Stocks. Management Science, 2020, 66, 2372-2395.	4.1	20
3	Implied Default Probabilities and Losses Given Default from Option Prices*. Journal of Financial Econometrics, 2020, 18, 629-652.	1.5	4
4	Why Do Option Prices Predict Stock Returns? The Role of Price Pressure in the Stock Market. Management Science, 2020, 66, 3903-3926.	4.1	42
5	Preference for dividends and return comovement. Journal of Financial Economics, 2019, 132, 103-125.	9.0	37
6	Exchange rate behaviour with negative interest rates: Some early negative observations. Pacific Economic Review, 2018, 23, 27-42.	1.4	10
7	Short-Term Reversals: The Effects of Past Returns and Institutional Exits. Journal of Financial and Quantitative Analysis, 2017, 52, 143-173.	3.5	64
8	Time-Varying Liquidity and Momentum Profits. Journal of Financial and Quantitative Analysis, 2016, 51, 1897-1923.	3.5	101
9	Stock Liquidity and the Cost of Equity Capital in Global Markets. Journal of Applied Corporate Finance, 2015, 27, 68-74.	0.8	13
10	The illiquidity premium: International evidence. Journal of Financial Economics, 2015, 117, 350-368.	9.0	273
11	Industries and Stock Return Reversals. Journal of Financial and Quantitative Analysis, 2015, 50, 89-117.	3.5	102
12	Information, Analysts, and Stock Return Comovement. Review of Financial Studies, 2015, 28, 3153-3187.	6.8	116
13	Stock price synchronicity and liquidity. Journal of Financial Markets, 2013, 16, 414-438.	1.3	94
14	Information, Analysts, and Stock Return Co-movement. SSRN Electronic Journal, 2012, , .	0.4	8
15	Stock Market Declines and Liquidity. Journal of Finance, 2010, 65, 257-293.	5.1	474
16	Stock Return Crossâ€Autocorrelations and Market Conditions in Japan*. The Journal of Business, 2006, 79, 3029-3056.	2.1	7
17	Stock price synchronicity and analyst coverage in emerging markets. Journal of Financial Economics, 2006, 80, 115-147.	9.0	625
18	Market States and Momentum. Journal of Finance, 2004, 59, 1345-1365.	5.1	790

#	Article	IF	Citations
19	What if Trading Location Is Different from Business Location? Evidence from the Jardine Group. Journal of Finance, 2003, 58, 1221-1246.	5.1	99
20	Stock Return Cross-Autocorrelations and Market Conditions in Japan. SSRN Electronic Journal, 2003, , .	0.4	2
21	Momentum Strategies: Evidence from Pacific Basin Stock Markets. Journal of Financial Research, 2002, 25, 383-397.	1.2	175
22	Trading volume and short-horizon contrarian profits: Evidence from the Malaysian market. Pacific-Basin Finance Journal, 2000, 8, 67-84.	3.9	44
23	Profitability of Momentum Strategies in the International Equity Markets. Journal of Financial and Quantitative Analysis, 2000, 35, 153.	3.5	341
24	TIMEâ€VARYING FACTORS AND CROSSâ€AUTOCORRELATIONS IN SHORTâ€HORIZON STOCK RETURNS. Journal of Financial Research, 1997, 20, 435-458.	1.2	52
25	Asset pricing, time-varying risk premia and interest rate risk. Journal of Banking and Finance, 1997, 21, 315-335.	2.9	73
26	Volume and Autocovariances in Shortâ€Horizon Individual Security Returns. Journal of Finance, 1994, 49, 1305-1329.	5.1	211
27	Volume and Autocovariances in Short-Horizon Individual Security Returns. Journal of Finance, 1994, 49, 1305.	5.1	60
28	Under Pressure: Identifying Temporary Stock Mispricing Using Option Markets. SSRN Electronic Journal, 0, , .	0.4	0
29	Investor Heterogeneity and Liquidity. SSRN Electronic Journal, 0, , .	0.4	0