

# Chung Kee Chough

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/1346263/publications.pdf>

Version: 2024-02-01

40  
papers

1,736  
citations

623734

14  
h-index

345221

36  
g-index

40  
all docs

40  
docs citations

40  
times ranked

952  
citing authors

#	ARTICLE	IF	CITATIONS
1	Corporate Governance and Institutional Ownership. Journal of Financial and Quantitative Analysis, 2011, 46, 247-273.	3.5	437
2	Corporate Governance and Liquidity. Journal of Financial and Quantitative Analysis, 2010, 45, 265-291.	3.5	404
3	A simple approximation of intraday spreads using daily data. Journal of Financial Markets, 2014, 17, 94-120.	1.3	263
4	Volatility and the cross-section of corporate bond returns. Journal of Financial Economics, 2019, 133, 397-417.	9.0	98
5	Tick size, liquidity for small and large orders, and price informativeness: Evidence from the Tick Size Pilot Program. Journal of Financial Economics, 2020, 136, 879-899.	9.0	75
6	Information Asymmetry and Corporate Cash Holdings. Journal of Business Finance and Accounting, 2015, 42, 1341-1377.	2.7	47
7	Transparency and market quality: Evidence from SuperMontage. Journal of Financial Intermediation, 2009, 18, 93-111.	2.5	39
8	Giant Anterior Cervical Osteophyte Leading to Dysphagia. Korean Journal of Spine, 2013, 10, 200.	0.9	32
9	Penny pricing and the components of spread and depth changes. Journal of Banking and Finance, 2004, 28, 2981-3007.	2.9	31
10	Decimal Pricing and Information-Based Trading: Tick Size and Informational Efficiency of Asset Price. Journal of Business Finance and Accounting, 2006, 33, 753-766.	2.7	29
11	Regulation NMS and Market Quality. Financial Management, 2012, 41, 285-317.	2.7	27
12	Information Disclosure and Market Quality: The Effect of SEC Rule 605 on Trading Costs. Journal of Financial and Quantitative Analysis, 2007, 42, 657-682.	3.5	24
13	High-frequency Trading: Review of the Literature and Regulatory Initiatives around the World. Asia-Pacific Journal of Financial Studies, 2016, 45, 7-33.	1.5	24
14	Security analysis and market making. Journal of Financial Intermediation, 2005, 14, 114-141.	2.5	22
15	Corporate Governance and the Informational Efficiency of Prices. Financial Management, 2016, 45, 239-260.	2.7	22
16	Does internalization diminish the impact of quote aggressiveness on dealer market share?. Journal of Financial Intermediation, 2006, 15, 108-131.	2.5	15
17	Volatility, Market Structure, and the Bid-Ask Spread*. Asia-Pacific Journal of Financial Studies, 2009, 38, 67-107.	0.5	14
18	Foreign and Local Institutional Ownership and the Speed of Price Adjustment. Journal of Business Finance and Accounting, 2007, 34, 1569-1595.	2.7	13

#	ARTICLE	IF	CITATIONS
19	Investment Duration and Corporate Governance. <i>Asia-Pacific Journal of Financial Studies</i> , 2015, 44, 24-58.	1.5	13
20	Quote-based competition, market share, and execution quality in NASDAQ-listed securities. <i>Journal of Banking and Finance</i> , 2007, 31, 2770-2795.	2.9	12
21	Hedge Fund Activism and Corporate M&A Decisions. <i>Management Science</i> , 2022, 68, 1378-1403.	4.1	11
22	Bone Flap Changes after Cranioplasty Using Frozen Autologous Bone Flaps: A Three-Dimensional Volumetric Reconstruction Study. <i>Yonsei Medical Journal</i> , 2019, 60, 1067.	2.2	11
23	Order preferencing, adverse-selection costs, and the probability of information-based trading. <i>Review of Quantitative Finance and Accounting</i> , 2006, 27, 343-364.	1.6	10
24	Time diversification: Definitions and some closed-form solutions. <i>Journal of Banking and Finance</i> , 2009, 33, 1101-1111.	2.9	10
25	Making a Market with Spreads and Depths. <i>Journal of Business Finance and Accounting</i> , 2004, 31, 1069-1097.	2.7	8
26	Tick size, market structure, and market quality. <i>Review of Quantitative Finance and Accounting</i> , 2011, 36, 57-81.	1.6	7
27	Liquidity and Returns to Target Shareholders in the Market for Corporate Control: Evidence from the US Markets. <i>Journal of Business Finance and Accounting</i> , 2013, 40, 142-171.	2.7	6
28	Antitakeover Statutes and Internal Corporate Governance. <i>Corporate Governance: an International Review</i> , 2016, 24, 468-489.	2.4	6
29	An analytical measure of market underreaction to earnings news. <i>International Review of Economics and Finance</i> , 2019, 64, 612-624.	4.5	5
30	The dynamics of dealer markets and trading costs. <i>Journal of Banking and Finance</i> , 2005, 29, 3041-3059.	2.9	4
31	A New Metric of Market Underreaction to Earnings Announcements: An Empirical Test*. <i>Asia-Pacific Journal of Financial Studies</i> , 2020, 49, 517-547.	1.5	4
32	Voting methods for director election, monitoring costs, and institutional ownership. <i>Journal of Banking and Finance</i> , 2020, 113, 105738.	2.9	4
33	Information-Based Trading and Price Improvement. <i>Journal of Business Finance and Accounting</i> , 2009, 36, 754-773.	2.7	3
34	Insider Trading Regulation and Market Quality: Evidence from American Depositary Receipts. <i>Asia-Pacific Journal of Financial Studies</i> , 2010, 39, 340-360.	1.5	2
35	Exit, Survival, and Competitive Equilibrium in Dealer Markets. <i>Financial Review</i> , 2014, 49, 435-460.	1.8	2
36	Is Informed Trading Different Across Investor Types?*. <i>Asia-Pacific Journal of Financial Studies</i> , 2020, 49, 839-859.	1.5	2

#	ARTICLE	IF	CITATIONS
37	Analysis of Risk Factors for the Development of Post-Operative Epidural Hematoma after Intracranial Surgery. Korean Journal of Neurotrauma, 2012, 8, 79.	0.6	0
38	Passive blockholders, informational efficiency of prices, and firm value. Review of Financial Economics, 2020, 38, 494-512.	1.1	0
39	Preopening price indications and market quality: Evidence from NYSE Rule 48. Journal of Financial Research, 0, , .	1.2	0
40	Hidden liquidity, market quality, and order submission strategies. Journal of Financial Markets, 2022, 61, 100739.	1.3	0