

Kuan-Cheng Ko

List of Publications by Year in descending order

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26
papers

361
citations

933447

10
h-index

839539

18
g-index

26
all docs

26
docs citations

26
times ranked

233
citing authors

#	ARTICLE	IF	CITATIONS
1	Do industries matter in explaining stock returns and asset-pricing anomalies?. Journal of Banking and Finance, 2012, 36, 355-370.	2.9	68
2	Residual momentum in Japan. Journal of Empirical Finance, 2018, 45, 283-299.	1.8	45
3	Value investing and technical analysis in Taiwan stock market. Pacific-Basin Finance Journal, 2014, 26, 14-36.	3.9	28
4	The 52-week high and momentum in the Taiwan stock market: Anchoring or recency biases?. International Review of Economics and Finance, 2016, 43, 121-138.	4.5	25
5	Corporate social responsibility, social identity, and innovation performance in China. Pacific-Basin Finance Journal, 2020, 63, 101415.	3.9	25
6	The 52-week high, momentum, and investor sentiment. International Review of Financial Analysis, 2018, 57, 167-183.	6.6	24
7	Prospect theory and the risk-return paradox: some recent evidence. Review of Quantitative Finance and Accounting, 2009, 33, 193-208.	1.6	23
8	Market dynamics and momentum in the Taiwan stock market. Pacific-Basin Finance Journal, 2016, 38, 59-75.	3.9	20
9	Do relative leverage and relative distress really explain size and book-to-market anomalies?. Journal of Financial Markets, 2010, 13, 77-100.	1.3	18
10	What affects the cool-off duration under price limits?. Pacific-Basin Finance Journal, 2013, 24, 256-278.	3.9	15
11	Asset growth, style investing, and momentum. Journal of Banking and Finance, 2019, 98, 108-124.	2.9	12
12	Momentum Strategies and Investor Sentiment in the <scp>REIT</scp> Market. International Review of Finance, 2016, 16, 41-71.	1.9	10
13	Continuing overreaction and momentum in a market with price limits. Pacific-Basin Finance Journal, 2018, 48, 56-71.	3.9	10
14	Price limits and the value premium in the Taiwan stock market. Pacific-Basin Finance Journal, 2017, 41, 26-45.	3.9	7
15	Firm characteristics, alternative factors, and asset-pricing anomalies: evidence from Japan. Quantitative Finance, 2012, 12, 369-382.	1.7	6
16	Information discreteness, price limits and earnings momentum. Pacific-Basin Finance Journal, 2016, 37, 1-22.	3.9	6
17	Non-parametric momentum based on ranks and signs. Journal of Empirical Finance, 2021, 60, 94-109.	1.8	6
18	Does the momentum gap explain momentum in Taiwan?. Pacific-Basin Finance Journal, 2022, 72, 101732.	3.9	3

#	ARTICLE	IF	CITATIONS
19	Characteristics, covariances, and structural breaks. <i>Economics Letters</i> , 2008, 100, 31-34.	1.9	2
20	Credit Rating Anomaly in the Taiwan Stock Market. <i>Asia-Pacific Journal of Financial Studies</i> , 2013, 42, 403-441.	1.5	2
21	Boomer-Baby CEOs, Career Experience, and Risk Taking: A Natural Experiment Using Chinese CEOs' Growth Paths. <i>International Review of Finance</i> , 2019, 19, 347-383.	1.9	2
22	Multi-market trading, price delay, and return predictability. <i>Finance Research Letters</i> , 2021, 40, 101730.	6.7	2
23	A timing momentum strategy. <i>Accounting and Finance</i> , 0, , .	3.2	2
24	Levered Returns: Factors or Characteristics?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
25	Time-dependent lottery preference and the cross-section of stock returns. <i>Journal of Empirical Finance</i> , 2021, 64, 272-294.	1.8	0
26	Shorting flows and return predictability in Taiwan. <i>Pacific-Basin Finance Journal</i> , 2023, 77, 101816.	3.9	0