

# Kuan-Hui Lee

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3837746/publications.pdf>

Version: 2024-02-01

16  
papers

2,301  
citations

933447

10  
h-index

1058476

14  
g-index

16  
all docs

16  
docs citations

16  
times ranked

992  
citing authors

#	ARTICLE	IF	CITATIONS
1	Short-Sale Strategies and Return Predictability. <i>Review of Financial Studies</i> , 2009, 22, 575-607.	6.8	636
2	Understanding commonality in liquidity around the world. <i>Journal of Financial Economics</i> , 2012, 105, 82-112.	9.0	617
3	The world price of liquidity risk. <i>Journal of Financial Economics</i> , 2011, 99, 136-161.	9.0	401
4	It's SHO Time! Short-Sale Price Tests and Market Quality. <i>Journal of Finance</i> , 2009, 64, 37-73.	5.1	322
5	Sovereign Credit Risk, Banks' Government Support, and Bank Stock Returns around the World. <i>Journal of Money, Credit and Banking</i> , 2014, 46, 93-121.	1.6	128
6	Maxing Out Globally: Individualism, Investor Attention, and the Cross Section of Expected Stock Returns. <i>Management Science</i> , 2018, 64, 5807-5831.	4.1	79
7	Pricing of liquidity risks: Evidence from multiple liquidity measures. <i>Journal of Empirical Finance</i> , 2014, 25, 112-133.	1.8	43
8	Do foreign short-sellers predict stock returns? Evidence from daily short-selling in Korean stock market. <i>Pacific-Basin Finance Journal</i> , 2015, 32, 56-75.	3.9	26
9	Do individual short-sellers make money? Evidence from Korea. <i>Journal of Banking and Finance</i> , 2017, 79, 159-172.	2.9	18
10	Sovereign debt ratings and stock liquidity around the World. <i>Journal of Banking and Finance</i> , 2016, 73, 99-112.	2.9	12
11	Time variation of MAX-premium with market volatility: Evidence from Korean stock market. <i>Pacific-Basin Finance Journal</i> , 2018, 51, 32-46.	3.9	7
12	Short-selling with a short wait: Trade- and account-level analyses in Korean stock market. <i>Pacific-Basin Finance Journal</i> , 2016, 38, 209-222.	3.9	5
13	Time-varying Aggregate Short-Selling in Korea. <i>Asia-Pacific Journal of Financial Studies</i> , 2019, 48, 690-720.	1.5	3
14	The world price of tail risk. <i>Pacific-Basin Finance Journal</i> , 2022, 71, 101696.	3.9	3
15	Sovereign Debt Ratings and Stock Liquidity Around the World. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	1
16	Stock lending and short-selling: evidence from national pension service in Korea. <i>Journal of Derivatives and Quantitative Studies</i> , 2022, ahead-of-print, .	0.3	0