

Kuan-Hui Lee

List of Publications by Year in descending order

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

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