

Lawrence Kryzanowski

List of Publications by Year in descending order

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Version: 2024-02-01

123
papers

2,113
citations

361413
20
h-index

330143
37
g-index

123
all docs

123
docs citations

123
times ranked

965
citing authors

#	ARTICLE	IF	CITATIONS
1	The impact of the dimensions of social performance on firm risk. <i>Journal of Banking and Finance</i> , 2013, 37, 1258-1273.	2.9	293
2	Social Performance and Firm Risk: Impact of the Financial Crisis. <i>Journal of Business Ethics</i> , 2018, 149, 643-669.	6.0	169
3	Policy uncertainty and corporate credit spreads. <i>Journal of Financial Economics</i> , 2020, 138, 838-865.	9.0	131
4	Natural disasters and risk aversion. <i>Journal of Economic Behavior and Organization</i> , 2020, 177, 818-835.	2.0	74
5	Canadian Banking Solvency, 1922-1940. <i>Journal of Money, Credit and Banking</i> , 1993, 25, 361.	1.6	73
6	The impact of natural disasters on the stock returns and volatilities of local firms. <i>Quarterly Review of Economics and Finance</i> , 2017, 63, 259-270.	2.7	58
7	An exploratory analysis of the order book, and order flow and execution on the Saudi stock market. <i>Journal of Banking and Finance</i> , 2000, 24, 1323-1357.	2.9	56
8	Political corruption and corporate payouts. <i>Journal of Banking and Finance</i> , 2021, 123, 106016.	2.9	56
9	The Contrarian Investment Strategy does not Work in Canadian Markets. <i>Journal of Financial and Quantitative Analysis</i> , 1992, 27, 383.	3.5	54
10	General Factor Models and the Structure of Security Returns. <i>Journal of Financial and Quantitative Analysis</i> , 1983, 18, 31.	3.5	49
11	Performance Attribution using an APT with Prespecified Macroeconomic Factors and Time-Varying Risk Premia and Betas. <i>Journal of Financial and Quantitative Analysis</i> , 1997, 32, 205.	3.5	47
12	Are current syndicated loan alliances related to past alliances?. <i>Journal of Banking and Finance</i> , 2007, 31, 3145-3161.	2.9	44
13	Fixed-income fund performance: Role of luck and ability in tail membership. <i>Journal of Empirical Finance</i> , 2011, 18, 379-392.	1.8	36
14	TRADING PATTERNS OF SMALL AND LARGE TRADERS AROUND STOCK SPLIT EX-DATES. <i>Journal of Financial Research</i> , 1996, 19, 75-90.	1.2	33
15	Macroeconomic Conditional Volatilities, Time-Varying Risk Premia and Stock Return Behavior. <i>Financial Review</i> , 1996, 31, 169-195.	1.8	32
16	The Efficacy of Trading Suspensions: A Regulatory Action Designed to Prevent the Exploitation of Monopoly Information. <i>Journal of Finance</i> , 1979, 34, 1187-1200.	5.1	31
17	Market behaviour around Canadian stock-split ex-dates. <i>Journal of Empirical Finance</i> , 1993, 1, 57-81.	1.8	30
18	Financial restatements and Sarbanes-Oxley: Impact on Canadian firm governance and management turnover. <i>Journal of Corporate Finance</i> , 2013, 21, 87-105.	5.5	29

#	ARTICLE	IF	CITATIONS
19	Monte Carlo Simulation and Capital Expenditure Decisions—A Case Study. <i>Engineering Economist</i> , 1972, 18, 31-48.	1.1	28
20	Price discovery around trading halts on the Montreal Exchange using trade-by-trade data. <i>Financial Review</i> , 1998, 33, 195-212.	1.8	28
21	Canada and the United States: Different roots, different routes to financial sector regulation. <i>Business History</i> , 2011, 53, 249-269.	0.8	28
22	Political corruption shielding and corporate acquisitions. <i>Financial Review</i> , 2021, 56, 55-83.	1.8	26
23	Intraday Market Price Integration for Shares Cross-Listed Internationally. <i>Journal of Financial and Quantitative Analysis</i> , 2002, 37, 243.	3.5	25
24	Are idiosyncratic volatility and MAX priced in the Canadian market?. <i>Journal of Empirical Finance</i> , 2016, 37, 20-36.	1.8	25
25	Economic forces and seasonality in security returns. <i>Review of Quantitative Finance and Accounting</i> , 1992, 2, 227-244.	1.6	23
26	Board governance, monetary interest, and closed-end fund performance. <i>Journal of Corporate Finance</i> , 2016, 38, 196-217.	5.5	21
27	U.S. POLITICAL CORRUPTION AND LOAN PRICING. <i>Journal of Financial Research</i> , 2020, 43, 459-489.	1.2	21
28	Market Quote and Spread Component Cost Behavior Around Trading Halts for Stocks Interlisted on the Montreal and Toronto Stock Exchanges. <i>Financial Review</i> , 2001, 36, 115-138.	1.8	20
29	Cross-financial-market correlations and quantitative easing. <i>Finance Research Letters</i> , 2017, 20, 13-21.	6.7	20
30	A modified finite-lived American exchange option methodology applied to real options valuation. <i>Global Finance Journal</i> , 2007, 17, 419-438.	5.1	19
31	Capacity effects and winner fund performance: the relevance and interactions of fund size and family characteristics. <i>European Journal of Finance</i> , 2016, 22, 1-27.	3.1	19
32	Price discovery in equity and CDS markets. <i>Journal of Financial Markets</i> , 2017, 35, 21-46.	1.3	19
33	Political corruption and Corporate Social Responsibility (CSR). <i>Journal of Behavioral and Experimental Finance</i> , 2021, 31, 100538.	3.8	19
34	Market reaction to announcements of legislative changes and Canadian bank takeovers of Canadian investment dealers. <i>Journal of Financial Services Research</i> , 1993, 7, 171-185.	1.5	17
35	Optimal Investment Decisions for Two Positioned Firms Competing in a Duopoly Market with Hidden Competitors. <i>European Financial Management</i> , 2011, 17, 305-330.	2.9	17
36	Trade classification accuracy for the BIST. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 259-282.	4.2	17

#	ARTICLE	IF	CITATIONS
37	Analysis of Small-Business Financial Statements Using Neural Nets. <i>Journal of Accounting, Auditing & Finance</i> , 1995, 10, 147-170.	1.8	16
38	Political Corruption and Cost of Equity. <i>Business and Society</i> , 2021, 60, 2060-2098.	6.4	16
39	Misinformation and Regulatory Actions in the Canadian Capital Markets: Some Empirical Evidence. <i>The Bell Journal of Economics</i> , 1978, 9, 355.	1.1	15
40	Are the Market Effects Associated with Revisions to the TSE300 Index Robust?. <i>Multinational Finance Journal</i> , 1998, 2, 1-36.	0.5	14
41	Portfolio performance measurement using APM-free kernel models. <i>Journal of Banking and Finance</i> , 2005, 29, 623-659.	2.9	12
42	Cost of equity for Canadian and U.S. sectors. <i>North American Journal of Economics and Finance</i> , 2007, 18, 215-229.	3.5	12
43	Valuation effects of Canadian stock split announcements. <i>Economics Letters</i> , 1991, 36, 317-322.	1.9	11
44	The Impact of Past Syndicate Alliances on the Consolidation of Financial Institutions. <i>Financial Management</i> , 2008, 37, 535-570.	2.7	11
45	Externalities, preferences, and urban residential location: Some empirical evidence. <i>Journal of Urban Economics</i> , 1983, 14, 338-354.	4.4	10
46	Portfolio performance sensitivity for various asset-pricing kernels. <i>Computers and Operations Research</i> , 2008, 35, 171-185.	4.0	10
47	Dynamic betas for Canadian sector portfolios. <i>International Review of Financial Analysis</i> , 2008, 17, 1110-1122.	6.6	10
48	Behavior of liquidity and returns around Canadian seasoned equity offerings. <i>Journal of Banking and Finance</i> , 2010, 34, 2954-2967.	2.9	10
49	Venture Capital Management: A Survey of Attitudes towards Selection Criteria. <i>American Journal of Small Business</i> , 1977, 2, 29-37.	1.2	9
50	Asset Pricing Models When the Number of Securities Held Is Constrained: A Comparison and Reconciliation of the Mao and Levy Models. <i>Journal of Financial and Quantitative Analysis</i> , 1982, 17, 63.	3.5	9
51	Informed traders of cross-listed shares trade more in the domestic market around earnings releases. <i>Review of Quantitative Finance and Accounting</i> , 2011, 36, 1-31.	1.6	9
52	The Relationship Between Overallotment Options, Underwriting Fees and Price Stabilization For Canadian IPOs. <i>Multinational Finance Journal</i> , 2000, 4, 5-34.	0.5	9
53	The E-V stationarity of secure returns. <i>Journal of Banking and Finance</i> , 1987, 11, 117-135.	2.9	8
54	Diversification benefits for bond portfolios. <i>European Journal of Finance</i> , 2009, 15, 533-553.	3.1	8

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55	Performance Attribution Using a Multivariate Intertemporal Asset Pricing Model with One State Variable. <i>Canadian Journal of Administrative Sciences</i> , 1994, 11, 75-85.	1.5	8
56	Trading Activity, Quoted Liquidity, and Stock Volatility. <i>Multinational Finance Journal</i> , 1997, 1, 199-227.	0.5	8
57	Benchmark Invariancy, Seasonality and APM-Free Portfolio Performance Measures. <i>Review of Quantitative Finance and Accounting</i> , 1998, 10, 75-94.	1.6	7
58	THE INFORMATION CONTENT OF ORDERS ON THE SAUDI STOCK MARKET. <i>Journal of Financial Research</i> , 2000, 23, 145-156.	1.2	7
59	Growth of aggregate corporate earnings and cash-flows: Persistence and determinants. <i>International Review of Economics and Finance</i> , 2013, 25, 13-23.	4.5	7
60	The January effect for individual corporate bonds. <i>International Review of Financial Analysis</i> , 2013, 30, 69-77.	6.6	7
61	Timing the stock market: Does it really make no sense?. <i>Journal of Behavioral and Experimental Finance</i> , 2016, 10, 88-104.	3.8	7
62	Alternative specifications of the errors in the Black-Scholes option-pricing model and various implied-variance formulas. <i>Economics Letters</i> , 1986, 21, 61-65.	1.9	6
63	Some Tests of APT Mispricing Using Mimicking Portfolios. <i>Financial Review</i> , 1994, 29, 153-192.	1.8	6
64	Market timing using strategists' and analysts' forecasts of S&P 500 earnings per share. <i>Financial Services Review</i> , 2000, 9, 125-144.	0.3	6
65	Trading Activity, Trade Costs and Informed Trading for Acquisition Targets and Acquirers. <i>European Journal of Finance</i> , 2007, 13, 405-439.	3.1	6
66	Canadian IPO Share Releases. <i>Journal of Private Equity</i> , 2008, 11, 73-89.	0.3	6
67	Capital returns, costs and EVA for Canadian firms. <i>North American Journal of Economics and Finance</i> , 2010, 21, 256-273.	3.5	6
68	Market impacts of trades for stocks listed on the Borsa Istanbul. <i>Emerging Markets Review</i> , 2014, 20, 152-175.	4.4	6
69	Performance of Canadian hybrid mutual funds. <i>North American Journal of Economics and Finance</i> , 2016, 38, 124-147.	3.5	6
70	Municipal financing costs following disasters. <i>Global Finance Journal</i> , 2019, 40, 48-64.	5.1	6
71	Financial oligopolies and parallel exclusion in the credit default swap markets. <i>Journal of Financial Markets</i> , 2021, 56, 100606.	1.3	6
72	Social environment and corporate payouts. <i>European Journal of Finance</i> , 2021, 27, 1413-1437.	3.1	6

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73	Determinants of the decreasing term structure of relative yield spreads for taxable and tax-exempt bonds. <i>Applied Economics</i> , 1995, 27, 583-590.	2.2	5
74	Generalized Fama proxy hypothesis: Impact of shocks on Phillips curve and relation of stock returns with inflation. <i>Economics Letters</i> , 2009, 103, 135-137.	1.9	5
75	Earnings forecasts and idiosyncratic volatilities. <i>International Review of Financial Analysis</i> , 2015, 41, 107-123.	6.6	5
76	Dual-class firms, M&As and SOX. <i>Quarterly Review of Economics and Finance</i> , 2019, 71, 176-187.	2.7	5
77	Volatility spillover around price limits in an emerging market. <i>Finance Research Letters</i> , 2021, 39, 101610.	6.7	5
78	The Behavior of Prices, Trades and Spreads for Canadian IPOs. <i>Multinational Finance Journal</i> , 2005, 9, 215-236.	0.5	5
79	ON TRADITIONAL MARKET MODELS AS RETURN-GENERATING MODELS*. <i>Financial Review</i> , 1982, 17, 165-173.	1.8	4
80	SYSTEMATIC RISK IN A PURELY RANDOM MARKET MODEL: SOME EMPIRICAL EVIDENCE FOR INDIVIDUAL PUBLIC UTILITIES. <i>Journal of Financial Research</i> , 1987, 10, 143-152.	1.2	4
81	Stock market crash behavior of screen-sorted portfolios. <i>International Review of Economics and Finance</i> , 1995, 4, 227-244.	4.5	4
82	The Cross Section of Expected Returns and Amortized Spreads. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2006, 09, 597-638.	0.3	4
83	Financial restatements by Canadian firms cross-listed and not cross-listed in the U.S.. <i>Journal of Multinational Financial Management</i> , 2013, 23, 74-96.	2.3	4
84	Persistence and current determinants of the future earnings growth rates of firms. <i>European Journal of Finance</i> , 2014, 20, 181-200.	3.1	4
85	Forecasting the LIBOR-Federal Funds Rate Spread During and After the Financial Crisis. <i>Journal of Futures Markets</i> , 2016, 36, 345-374.	1.8	4
86	Typical and Tail Performance of Canadian Equity SRI Mutual Funds. <i>Journal of Financial Services Research</i> , 2016, 50, 57-94.	1.5	4
87	Hypothesis testing with the sharpe and Treynor portfolio. <i>Economics Letters</i> , 1990, 32, 345-352.	1.9	3
88	Tests of investor cognizance using earnings forecasts of North American analysts. <i>International Review of Economics and Finance</i> , 2001, 10, 187-204.	4.5	3
89	International trade-venue clienteles and order-flow competitiveness. <i>Journal of Financial Intermediation</i> , 2005, 14, 86-113.	2.5	3
90	A reformulated asset pricing model based on contrarian strategies. <i>Studies in Economics and Finance</i> , 2006, 23, 185-201.	2.1	3

#	ARTICLE	IF	CITATIONS
91	Portfolio performance ambiguity and benchmark inefficiency revisited. <i>Journal of Asset Management</i> , 2008, 9, 321-332.	1.5	3
92	Share loan pledging and relaxation of share repurchase restrictions in China. <i>Accounting and Finance</i> , 2021, 61, 5925-5964.	3.2	3
93	Incorporating contemporaneous residual relationships. <i>Economics Letters</i> , 1985, 19, 319-321.	1.9	2
94	Market Reaction to the Formation of Export Trading Companies by American Banks. <i>Journal of International Business Studies</i> , 1993, 24, 373-381.	7.3	2
95	Long-term equilibria of yields on taxable and tax-exempt bonds. <i>International Review of Economics and Finance</i> , 1997, 6, 119-143.	4.5	2
96	Financing-related issues and difficulties for Canadian biotechnology companies. <i>International Journal of Biotechnology</i> , 2001, 3, 287.	1.2	2
97	Valuation effects of domestic and international seasoned equity offerings by Canadian cross-listed firms. <i>Journal of Multinational Financial Management</i> , 2004, 14, 171-186.	2.3	2
98	Impact of bond index revisions. <i>Applied Financial Economics</i> , 2009, 19, 693-702.	0.5	2
99	Informed trading around biotech M&As. <i>Studies in Economics and Finance</i> , 2018, 35, 44-64.	2.1	2
100	M&A price pressure revisited. <i>Finance Research Letters</i> , 2019, 28, 299-308.	6.7	2
101	The Market's Reaction to the Release of Drill-Core Assay Results by Junior Mining Firms. <i>Journal of Accounting, Auditing & Finance</i> , 1993, 8, 289-308.	1.8	1
102	Introduction of dual-class shares: Further evidence on Canadian pro-rata distributions. <i>International Review of Financial Analysis</i> , 1995, 4, 67-79.	6.6	1
103	Robustness of selectivity and timing measures of performance based on quadratic and dummy variable regressions. <i>International Review of Financial Analysis</i> , 1997, 6, 257-262.	6.6	1
104	Estimation of capital requirements for the therapeutics sub-segment of the Canadian biotechnology industry. <i>International Journal of Biotechnology</i> , 2001, 3, 362.	1.2	1
105	Futures market equilibrium with heterogeneity and a spot market at harvest. <i>Journal of Economic Dynamics and Control</i> , 2001, 25, 805-824.	1.6	1
106	Degrees-of-freedom problem and implied cost of equity capital. <i>Finance Research Letters</i> , 2009, 6, 171-178.	6.7	1
107	Price Discovery in Equity and CDS Markets. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
108	Equity Fund Flows and Performance around Economic Recessions. <i>Journal of Wealth Management</i> , 2016, 19, 99-115.	0.8	1

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109	Share classes, families and asset purchases: Canadian evidence. <i>Managerial Finance</i> , 2019, 46, 217-236.	1.2	1
110	Transparency and fund governance efficacy: The effect of the SEC'S disclosure rule on advisory contracts. <i>Journal of Corporate Finance</i> , 2020, 62, 101559.	5.5	1
111	Key Issues of Venture Capital Investing in Foreign Markets. <i>Journal of Private Equity</i> , 2004, 7, 47-54.	0.3	1
112	Market Efficiency and Default Risk: Evidence of an Anomaly from the CDS and Loan CDS Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
113	Price-limit effectiveness: evidence from the Borsa Istanbul (BIST). <i>International Journal of Islamic and Middle Eastern Finance and Management</i> , 2021, ahead-of-print, .	2.1	1
114	Robust market timing tests of Canadian hybrid mutual funds. <i>International Journal of Managerial Finance</i> , 2022, ahead-of-print, .	1.1	1
115	The Operational Efficiency of the Federal Business Development Bank in Financing Small Businesses. <i>American Journal of Small Business</i> , 1981, 6, 9-19.	1.2	0
116	STATISTICAL TESTS OF THE ACCURACY OF ALTERNATIVE FORECASTS: SOME RESULTS FOR U.S. UTILITY BETAS. <i>Financial Review</i> , 1986, 21, 319-336.	1.8	0
117	DIVERSIFICATION AND THE REDUCTION OF STOCHASTIC DISPERSION. <i>Financial Review</i> , 1986, 21, 49-49.	1.8	0
118	Incorporating contemporaneous residual relationships for security prices. <i>Economics Letters</i> , 1989, 31, 245-249.	1.9	0
119	Performance appraisal of international equity mutual funds. , 2015, , .		0
120	Derivatives, Short Selling and US Equity and Bond Mutual Funds. <i>Quarterly Journal of Finance</i> , 2016, 06, 1640002.	0.7	0
121	Financial Oligopolies: Theory and Empirical Evidence in the Credit Default Swap Markets. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
122	Impact of sponsorship on fixed-income fund performance. <i>Quarterly Review of Economics and Finance</i> , 2018, 67, 121-137.	2.7	0
123	Currency hedging and quantitative easing: Evidence from global bond markets. <i>International Review of Finance</i> , 2021, 21, 555-597.	1.9	0