

Lawrence Kryzanowski

List of Publications by Year in descending order

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Version: 2024-02-01

123
papers

2,113
citations

361413

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h-index

330143

37
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123
all docs

123
docs citations

123
times ranked

965
citing authors

#	ARTICLE	IF	CITATIONS
1	Robust market timing tests of Canadian hybrid mutual funds. <i>International Journal of Managerial Finance</i> , 2022, ahead-of-print, .	1.1	1
2	Financial oligopolies and parallel exclusion in the credit default swap markets. <i>Journal of Financial Markets</i> , 2021, 56, 100606.	1.3	6
3	Political Corruption and Cost of Equity. <i>Business and Society</i> , 2021, 60, 2060-2098.	6.4	16
4	Volatility spillover around price limits in an emerging market. <i>Finance Research Letters</i> , 2021, 39, 101610.	6.7	5
5	Political corruption and corporate payouts. <i>Journal of Banking and Finance</i> , 2021, 123, 106016.	2.9	56
6	Political corruption shielding and corporate acquisitions. <i>Financial Review</i> , 2021, 56, 55-83.	1.8	26
7	Currency hedging and quantitative easing: Evidence from global bond markets. <i>International Review of Finance</i> , 2021, 21, 555-597.	1.9	0
8	Social environment and corporate payouts. <i>European Journal of Finance</i> , 2021, 27, 1413-1437.	3.1	6
9	Share loan pledging and relaxation of share repurchase restrictions in China. <i>Accounting and Finance</i> , 2021, 61, 5925-5964.	3.2	3
10	Political corruption and Corporate Social Responsibility (CSR). <i>Journal of Behavioral and Experimental Finance</i> , 2021, 31, 100538.	3.8	19
11	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
12	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
13	Natural disasters and risk aversion. <i>Journal of Economic Behavior and Organization</i> , 2020, 177, 818-835.	2.0	74
14	U.S. POLITICAL CORRUPTION AND LOAN PRICING. <i>Journal of Financial Research</i> , 2020, 43, 459-489.	1.2	21
15	Policy uncertainty and corporate credit spreads. <i>Journal of Financial Economics</i> , 2020, 138, 838-865.	9.0	131
16	M&A price pressure revisited. <i>Finance Research Letters</i> , 2019, 28, 299-308.	6.7	2
17	Dual-class firms, M&As and SOX. <i>Quarterly Review of Economics and Finance</i> , 2019, 71, 176-187.	2.7	5
18	Share classes, families and asset purchases: Canadian evidence. <i>Managerial Finance</i> , 2019, 46, 217-236.	1.2	1

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19	Municipal financing costs following disasters. <i>Global Finance Journal</i> , 2019, 40, 48-64.	5.1	6
20	Social Performance and Firm Risk: Impact of the Financial Crisis. <i>Journal of Business Ethics</i> , 2018, 149, 643-669.	6.0	169
21	Informed trading around biotech M&As. <i>Studies in Economics and Finance</i> , 2018, 35, 44-64.	2.1	2
22	Impact of sponsorship on fixed-income fund performance. <i>Quarterly Review of Economics and Finance</i> , 2018, 67, 121-137.	2.7	0
23	Cross-financial-market correlations and quantitative easing. <i>Finance Research Letters</i> , 2017, 20, 13-21.	6.7	20
24	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
25	Price discovery in equity and CDS markets. <i>Journal of Financial Markets</i> , 2017, 35, 21-46.	1.3	19
26	Financial Oligopolies: Theory and Empirical Evidence in the Credit Default Swap Markets. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
27	Price Discovery in Equity and CDS Markets. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
28	Forecasting the LIBORâ€ Federal Funds Rate Spread During and After the Financial Crisis. <i>Journal of Futures Markets</i> , 2016, 36, 345-374.	1.8	4
29	Equity Fund Flows and Performance around Economic Recessions. <i>Journal of Wealth Management</i> , 2016, 19, 99-115.	0.8	1
30	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
31	Performance of Canadian hybrid mutual funds. <i>North American Journal of Economics and Finance</i> , 2016, 38, 124-147.	3.5	6
32	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
33	Derivatives, Short Selling and US Equity and Bond Mutual Funds. <i>Quarterly Journal of Finance</i> , 2016, 06, 1640002.	0.7	0
34	Are idiosyncratic volatility and MAX priced in the Canadian market?. <i>Journal of Empirical Finance</i> , 2016, 37, 20-36.	1.8	25
35	Board governance, monetary interest, and closed-end fund performance. <i>Journal of Corporate Finance</i> , 2016, 38, 196-217.	5.5	21
36	Typical and Tail Performance of Canadian Equity SRI Mutual Funds. <i>Journal of Financial Services Research</i> , 2016, 50, 57-94.	1.5	4

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37	Earnings forecasts and idiosyncratic volatilities. <i>International Review of Financial Analysis</i> , 2015, 41, 107-123.	6.6	5
38	Performance appraisal of international equity mutual funds. , 2015, , .		0
39	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
40	Trade classification accuracy for the BIST. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 259-282.	4.2	17
41	Market impacts of trades for stocks listed on the Borsa Istanbul. <i>Emerging Markets Review</i> , 2014, 20, 152-175.	4.4	6
42	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
43	The January effect for individual corporate bonds. <i>International Review of Financial Analysis</i> , 2013, 30, 69-77.	6.6	7
44	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
45	Financial restatements and Sarbanesâ€œOxley: Impact on Canadian firm governance and management turnover. <i>Journal of Corporate Finance</i> , 2013, 21, 87-105.	5.5	29
46	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
47	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
48	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
49	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
50	Canada and the United States: Different roots, different routes to financial sector regulation. <i>Business History</i> , 2011, 53, 249-269.	0.8	28
51	Capital returns, costs and EVA for Canadian firms. <i>North American Journal of Economics and Finance</i> , 2010, 21, 256-273.	3.5	6
52	Behavior of liquidity and returns around Canadian seasoned equity offerings. <i>Journal of Banking and Finance</i> , 2010, 34, 2954-2967.	2.9	10
53	Impact of bond index revisions. <i>Applied Financial Economics</i> , 2009, 19, 693-702.	0.5	2
54	Diversification benefits for bond portfolios. <i>European Journal of Finance</i> , 2009, 15, 533-553.	3.1	8

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55	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
56	Degrees-of-freedom problem and implied cost of equity capital. <i>Finance Research Letters</i> , 2009, 6, 171-178.	6.7	1
57	Portfolio performance sensitivity for various asset-pricing kernels. <i>Computers and Operations Research</i> , 2008, 35, 171-185.	4.0	10
58	Dynamic betas for Canadian sector portfolios. <i>International Review of Financial Analysis</i> , 2008, 17, 1110-1122.	6.6	10
59	The Impact of Past Syndicate Alliances on the Consolidation of Financial Institutions. <i>Financial Management</i> , 2008, 37, 535-570.	2.7	11
60	Canadian IPO Share Releases. <i>Journal of Private Equity</i> , 2008, 11, 73-89.	0.3	6
61	Portfolio performance ambiguity and benchmark inefficiency revisited. <i>Journal of Asset Management</i> , 2008, 9, 321-332.	1.5	3
62	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
63	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
64	Are current syndicated loan alliances related to past alliances?. <i>Journal of Banking and Finance</i> , 2007, 31, 3145-3161.	2.9	44
65	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
66	A reformulated asset pricing model based on contrarian strategies. <i>Studies in Economics and Finance</i> , 2006, 23, 185-201.	2.1	3
67	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
68	International trade-venue clienteles and order-flow competitiveness. <i>Journal of Financial Intermediation</i> , 2005, 14, 86-113.	2.5	3
69	Portfolio performance measurement using APM-free kernel models. <i>Journal of Banking and Finance</i> , 2005, 29, 623-659.	2.9	12
70	The Behavior of Prices, Trades and Spreads for Canadian IPOs. <i>Multinational Finance Journal</i> , 2005, 9, 215-236.	0.5	5
71	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
72	Key Issues of Venture Capital Investing in Foreign Markets. <i>Journal of Private Equity</i> , 2004, 7, 47-54.	0.3	1

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73	Intraday Market Price Integration for Shares Cross-Listed Internationally. <i>Journal of Financial and Quantitative Analysis</i> , 2002, 37, 243.	3.5	25
74	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
75	Financing-related issues and difficulties for Canadian biotechnology companies. <i>International Journal of Biotechnology</i> , 2001, 3, 287.	1.2	2
76	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
77	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
78	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
79	THE INFORMATION CONTENT OF ORDERS ON THE SAUDI STOCK MARKET. <i>Journal of Financial Research</i> , 2000, 23, 145-156.	1.2	7
80	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
81	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
82	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
83	Benchmark Invariancy, Seasonality and APM-Free Portfolio Performance Measures. <i>Review of Quantitative Finance and Accounting</i> , 1998, 10, 75-94.	1.6	7
84	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
85	Are the Market Effects Associated with Revisions to the TSE300 Index Robust?. <i>Multinational Finance Journal</i> , 1998, 2, 1-36.	0.5	14
86	Performance Attribution using an APT with Prespecified Macrofactors and Time-Varying Risk Premia and Betas. <i>Journal of Financial and Quantitative Analysis</i> , 1997, 32, 205.	3.5	47
87	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
88	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
89	Trading Activity, Quoted Liquidity, and Stock Volatility. <i>Multinational Finance Journal</i> , 1997, 1, 199-227.	0.5	8
90	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

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91	Macrofactor Conditional Volatilities, Time-Varying Risk Premia and Stock Return Behavior. <i>Financial Review</i> , 1996, 31, 169-195.	1.8	32
92	Stock market crash behavior of screen-sorted portfolios. <i>International Review of Economics and Finance</i> , 1995, 4, 227-244.	4.5	4
93	Analysis of Small-Business Financial Statements Using Neural Nets. <i>Journal of Accounting, Auditing & Finance</i> , 1995, 10, 147-170.	1.8	16
94	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
95	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
96	Some Tests of APT Mispricing Using Mimicking Portfolios. <i>Financial Review</i> , 1994, 29, 153-192.	1.8	6
97	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
98	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
99	Market behaviour around Canadian stock-split ex-dates. <i>Journal of Empirical Finance</i> , 1993, 1, 57-81.	1.8	30
100	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
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	Canadian Banking Solvency, 1922-1940. <i>Journal of Money, Credit and Banking</i> , 1993, 25, 361.	1.6	73
103	The Contrarian Investment Strategy does not Work in Canadian Markets. <i>Journal of Financial and Quantitative Analysis</i> , 1992, 27, 383.	3.5	54
104	Economic forces and seasonality in security returns. <i>Review of Quantitative Finance and Accounting</i> , 1992, 2, 227-244.	1.6	23
105	Valuation effects of Canadian stock split announcements. <i>Economics Letters</i> , 1991, 36, 317-322.	1.9	11
106	Hypothesis testing with the sharpe and Treynor portfolio. <i>Economics Letters</i> , 1990, 32, 345-352.	1.9	3
107	Incorporating contemporaneous residual relationships for security prices. <i>Economics Letters</i> , 1989, 31, 245-249.	1.9	0
108	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

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109	The E-V stationarity of secure returns. Journal of Banking and Finance, 1987, 11, 117-135.	2.9	8
110	Alternative specifications of the errors in the Black-Scholes option-pricing model and various implied-variance formulas. Economics Letters, 1986, 21, 61-65.	1.9	6
111	STATISTICAL TESTS OF THE ACCURACY OF ALTERNATIVE FORECASTS: SOME RESULTS FOR U.S. UTILITY BETAS. Financial Review, 1986, 21, 319-336.	1.8	0
112	DIVERSIFICATION AND THE REDUCTION OF STOCHASTIC DISPERSION. Financial Review, 1986, 21, 49-49.	1.8	0
113	Incorporating contemporaneous residual relationships. Economics Letters, 1985, 19, 319-321.	1.9	2
114	Externalities, preferences, and urban residential location: Some empirical evidence. Journal of Urban Economics, 1983, 14, 338-354.	4.4	10
115	General Factor Models and the Structure of Security Returns. Journal of Financial and Quantitative Analysis, 1983, 18, 31.	3.5	49
116	ON TRADITIONAL MARKET MODELS AS RETURN-GENERATING MODELS*. Financial Review, 1982, 17, 165-173.	1.8	4
117	Asset Pricing Models When the Number of Securities Held Is Constrained: A Comparison and Reconciliation of the Mao and Levy Models. Journal of Financial and Quantitative Analysis, 1982, 17, 63.	3.5	9
118	The Operational Efficiency of the Federal Business Development Bank in Financing Small Businesses. American Journal of Small Business, 1981, 6, 9-19.	1.2	0
119	The Efficacy of Trading Suspensions: A Regulatory Action Designed to Prevent the Exploitation of Monopoly Information. Journal of Finance, 1979, 34, 1187-1200.	5.1	31
120	Misinformation and Regulatory Actions in the Canadian Capital Markets: Some Empirical Evidence. The Bell Journal of Economics, 1978, 9, 355.	1.1	15
121	Venture Capital Management: A Survey of Attitudes towards Selection Criteria. American Journal of Small Business, 1977, 2, 29-37.	1.2	9
122	Monte Carlo Simulation and Capital Expenditure Decisions—A Case Study. Engineering Economist, 1972, 18, 31-48.	1.1	28
123	Market Efficiency and Default Risk: Evidence of an Anomaly from the CDS and Loan CDS Markets. SSRN Electronic Journal, 0, , .	0.4	1