

# Dong Lou

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5087880/publications.pdf>

Version: 2024-02-01

24  
papers

1,916  
citations

1163117

8  
h-index

1058476

14  
g-index

24  
all docs

24  
docs citations

24  
times ranked

736  
citing authors

#	ARTICLE	IF	CITATIONS
1	Ripples into waves: Trade networks, economic activity, and asset prices. <i>Journal of Financial Economics</i> , 2022, 145, 217-238.	9.0	14
2	Comomentum: Inferring Arbitrage Activity from Return Correlations. <i>Review of Financial Studies</i> , 2022, 35, 3272-3302.	6.8	19
3	Wealth redistribution in bubbles and crashes. <i>Journal of Monetary Economics</i> , 2022, 126, 134-153.	3.4	27
4	Informed trading in government bond markets. <i>Journal of Financial Economics</i> , 2021, 142, 1253-1274.	9.0	18
5	The rate of communication. <i>Journal of Financial Economics</i> , 2021, 141, 533-550.	9.0	11
6	Casting Conference Calls. <i>Management Science</i> , 2020, 66, 5015-5039.	4.1	48
7	IQ from IP: Simplifying search in portfolio choice. <i>Journal of Financial Economics</i> , 2020, 138, 118-137.	9.0	102
8	Offsetting Disagreement and Security Prices. <i>Management Science</i> , 2020, 66, 3444-3465.	4.1	4
9	A tug of war: Overnight versus intraday expected returns. <i>Journal of Financial Economics</i> , 2019, 134, 192-213.	9.0	183
10	Industry Window Dressing. <i>Review of Financial Studies</i> , 2016, 29, 3354-3393.	6.8	26
11	Attracting Investor Attention through Advertising. <i>Review of Financial Studies</i> , 2014, 27, 1797-1829.	6.8	339
12	Anticipated and Repeated Shocks in Liquid Markets. <i>Review of Financial Studies</i> , 2013, 26, 1891-1912.	6.8	125
13	A Flow-Based Explanation for Return Predictability. <i>Review of Financial Studies</i> , 2012, 25, 3457-3489.	6.8	522
14	Complicated firms. <i>Journal of Financial Economics</i> , 2012, 104, 383-400.	9.0	420
15	Anticipated and Repeated Shocks in Liquid Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
16	The Booms and Busts of Beta Arbitrage. <i>SSRN Electronic Journal</i> , 0, , .	0.4	16
17	Commodity Convexity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
18	Margin Trading and Leverage Management. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
19	Margin Trading and Leverage Management. SSRN Electronic Journal, 0, , .	0.4	6
20	Cross-Market Timing in Security Issuance. SSRN Electronic Journal, 0, , .	0.4	5
21	The Effect of Superstar Firms on College Major Choice. SSRN Electronic Journal, 0, , .	0.4	7
22	Wealth Redistribution in Bubbles and Crashes. SSRN Electronic Journal, 0, , .	0.4	8
23	Predicting Interest Rates. SSRN Electronic Journal, 0, , .	0.4	0
24	Informed trading in government bond markets. SSRN Electronic Journal, 0, , .	0.4	0