

Ping-Wen Sun

List of Publications by Year in descending order

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16
papers

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citations

1478505

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16
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82
citing authors

#	ARTICLE	IF	CITATIONS
1	Stock return predictability of the cumulative abnormal returns around the earnings announcement date: Evidence from China. <i>International Review of Finance</i> , 2023, 23, 58-86.	1.9	2
2	Disclosure quality, price efficiency, and expected returns. <i>North American Journal of Economics and Finance</i> , 2022, 59, 101573.	3.5	6
3	Connectedness among stocks and tail risk: Evidence from China. <i>International Review of Finance</i> , 2021, 21, 1179-1202.	1.9	3
4	Risk of holding stocks with liquidity sensitive to market uncertainty: evidence from China. <i>Accounting and Finance</i> , 2021, 61, 1993-2029.	3.2	6
5	Deriving managerial skills by dissecting holding changes of mutual funds: Evidence from China. <i>Pacific-Basin Finance Journal</i> , 2021, 68, 101612.	3.9	4
6	Heterogeneous institutional preferences and informativeness: Evidence from China. <i>Pacific-Basin Finance Journal</i> , 2020, 60, 101295.	3.9	13
7	Is U.S. economic policy uncertainty priced in China's A-shares market? Evidence from market, industry, and individual stocks. <i>International Review of Financial Analysis</i> , 2018, 57, 207-220.	6.6	55
8	In search for managerial skills beyond common performance measures. <i>Journal of Banking and Finance</i> , 2018, 86, 224-239.	2.9	9
9	Top managerial power and stock price efficiency: Evidence from China. <i>Pacific-Basin Finance Journal</i> , 2018, 47, 20-38.	3.9	21
10	A reliable performance measure to differentiate China's actively managed open-end equity mutual funds. <i>Applied Economics</i> , 2018, 50, 5592-5603.	2.2	7
11	High turnover with high price delay? Dissecting the puzzling phenomenon for China's A-shares. <i>Finance Research Letters</i> , 2017, 22, 105-113.	6.7	8
12	A Reliable Performance Measure to Differentiate China's Actively Managed Open-End Equity Mutual Funds. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
13	Real option component of cash holdings, business cycle, and stock returns. <i>International Review of Financial Analysis</i> , 2016, 45, 97-106.	6.6	14
14	Price delay premium and liquidity risk. <i>Journal of Financial Markets</i> , 2014, 17, 150-173.	1.3	16
15	The Missing Profitability Premium in China's A-Shares: Explanations Based on Profitability Predictability and Market Frictions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
16	Heterogeneous Institutional Preferences and Informativeness: Evidence From China. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0