

# Angel Zhong

## List of Publications by Year in descending order

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29  
papers

601  
citations

759233

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642732

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29  
all docs

29  
docs citations

29  
times ranked

302  
citing authors

#	ARTICLE	IF	CITATIONS
1	Assessing the usefulness of daily and monthly asset pricing factors for Australian equities. Accounting and Finance, 2022, 62, 181-211.	3.2	2
2	Institutional trading in stock market anomalies in Australia. Accounting and Finance, 2022, 62, 893-930.	3.2	2
3	Photo sentiment and stock returns around the world. Finance Research Letters, 2022, 46, 102417.	6.7	7
4	Lockdown and retail trading in the equity market. Journal of Behavioral and Experimental Finance, 2022, 33, 100598.	3.8	6
5	Sentiment and stock market connectedness: Evidence from the U.S. " China trade war. International Review of Financial Analysis, 2022, 80, 102031.	6.6	21
6	Energy price uncertainty and the value premium. International Review of Financial Analysis, 2022, 81, 102062.	6.6	4
7	Another look at sources of momentum profits. International Review of Economics and Finance, 2022, 79, 310-323.	4.5	1
8	COVID-19 and oil price risk exposure. Finance Research Letters, 2021, 42, 101882.	6.7	108
9	Learning from SARS: Return and volatility connectedness in COVID-19. Finance Research Letters, 2021, 41, 101796.	6.7	45
10	Resurrecting the size effect in Japan: Firm size, profitability shocks, and expected stock returns. Pacific-Basin Finance Journal, 2021, 69, 101641.	3.9	2
11	Tuesday Blues and the day-of-the-week effect in stock returns. Journal of Banking and Finance, 2021, 133, 106243.	2.9	16
12	Firm efficiency and stock returns: Australian evidence. International Review of Financial Analysis, 2021, 78, 101935.	6.6	1
13	Betting against bank profitability. Journal of Economic Behavior and Organization, 2021, 192, 304-323.	2.0	5
14	Comovement in Anomalies between the Australian and US Equity Markets*. International Review of Finance, 2020, 20, 1005-1017.	1.9	3
15	Political uncertainty, market anomalies and Presidential honeymoons. Journal of Banking and Finance, 2020, 113, 105749.	2.9	14
16	Trading from home: The impact of COVID-19 on trading volume around the world. Finance Research Letters, 2020, 37, 101784.	6.7	69
17	Decomposing value: Changes in size or changes in book-to-market?. Pacific-Basin Finance Journal, 2020, 64, 101467.	3.9	4
18	Choosing factors: Australian evidence. Pacific-Basin Finance Journal, 2019, 58, 101223.	3.9	13

#	ARTICLE	IF	CITATIONS
19	Day-of-the-week effect in anomaly returns: International evidence. <i>Economics Letters</i> , 2019, 182, 90-92.	1.9	25
20	Investment-related anomalies in Australia: Evidence and explanations. <i>International Review of Financial Analysis</i> , 2019, 61, 97-109.	6.6	16
21	Volume shocks and stock returns: An alternative test. <i>Pacific-Basin Finance Journal</i> , 2018, 48, 1-16.	3.9	7
22	Idiosyncratic volatility in the Australian equity market. <i>Pacific-Basin Finance Journal</i> , 2018, 50, 105-125.	3.9	14
23	A Better Model? An Empirical Investigation of the Fama-French Five-Factor Model in Australia. <i>International Review of Finance</i> , 2016, 16, 595-638.	1.9	106
24	The MAX effect: An exploration of risk and mispricing explanations. <i>Journal of Banking and Finance</i> , 2016, 65, 76-90.	2.9	72
25	A Better Model? An Empirical Investigation of the Fama-French Five-Factor Model in Australia. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	1
26	Anomalies, risk adjustment and seasonality: Australian evidence. <i>International Review of Financial Analysis</i> , 2014, 35, 207-218.	6.6	32
27	A Better Model? An Empirical Investigation of the Fama-French Five-Factor Model in Australia. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
28	Has Idiosyncratic Volatility Increased? Not in Recent Times. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
29	Trading from Home: The Impact of COVID-19 on Trading Volume around the World. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0