

Henk Berkman

List of Publications by Year in descending order

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Version: 2024-02-01

52
papers

2,620
citations

331670

21
h-index

254184

43
g-index

52
all docs

52
docs citations

52
times ranked

1252
citing authors

#	ARTICLE	IF	CITATIONS
1	Expropriation through loan guarantees to related parties: Evidence from China. <i>Journal of Banking and Finance</i> , 2009, 33, 141-156.	2.9	307
2	Political Connections and Minority-Shareholder Protection: Evidence from Securities-Market Regulation in China. <i>Journal of Financial and Quantitative Analysis</i> , 2010, 45, 1391-1417.	3.5	278
3	Sell on the news: Differences of opinion, short-sales constraints, and returns around earnings announcements. <i>Journal of Financial Economics</i> , 2009, 92, 376-399.	9.0	274
4	Time-varying rare disaster risk and stock returns. <i>Journal of Financial Economics</i> , 2011, 101, 313-332.	9.0	217
5	Empirical Evidence on the Corporate Use of Derivatives. <i>Financial Management</i> , 1996, 25, 5.	2.7	215
6	Paying Attention: Overnight Returns and the Hidden Cost of Buying at the Open. <i>Journal of Financial and Quantitative Analysis</i> , 2012, 47, 715-741.	3.5	157
7	Event Day 0? After-Hours Earnings Announcements. <i>Journal of Accounting Research</i> , 2009, 47, 71-103.	4.5	142
8	Short-term traders and liquidity. <i>Journal of Financial Economics</i> , 1998, 47, 339-355.	9.0	103
9	An International Comparison of Derivatives Use. <i>Financial Management</i> , 1997, 26, 69.	2.7	96
10	The use of undisclosed limit orders on the Australian Stock Exchange. <i>Journal of Banking and Finance</i> , 2001, 25, 1589-1603.	2.9	69
11	Cybersecurity awareness and market valuations. <i>Journal of Accounting and Public Policy</i> , 2018, 37, 508-526.	2.0	63
12	Informed Trading through the Accounts of Children. <i>Journal of Finance</i> , 2014, 69, 363-404.	5.1	58
13	A note on execution costs for stock index futures: Information versus liquidity effects. <i>Journal of Banking and Finance</i> , 2005, 29, 565-577.	2.9	50
14	The effectiveness of price limits in an emerging market: Evidence from the Korean Stock Exchange. <i>Pacific-Basin Finance Journal</i> , 2002, 10, 517-530.	3.9	47
15	The Accuracy of Price-Earnings and Discounted Cash Flow Methods of IPO Equity Valuation. <i>Journal of International Financial Management and Accounting</i> , 2000, 11, 71-83.	7.3	46
16	Derivative financial instrument use in Australia. <i>Accounting and Finance</i> , 2002, 42, 97-109.	3.2	45
17	Earnings Announcements: Good News for Institutional Investors and Short Sellers. <i>Financial Review</i> , 2012, 47, 91-113.	1.8	44
18	Hole in the Wall: Informed Short Selling Ahead of Private Placements*. <i>Review of Finance</i> , 2017, 21, 1047-1091.	6.3	38

#	ARTICLE	IF	CITATIONS
19	The influence of daily price limits on trading in Nikkei futures. <i>Journal of Futures Markets</i> , 1998, 18, 265-279.	1.8	37
20	A note on execution costs for stock index futures: Information versus liquidity effects. <i>Journal of Banking and Finance</i> , 2005, 29, 565-577.	2.9	35
21	Domestic liquidity and cross-listing in the United States. <i>Journal of Banking and Finance</i> , 2010, 34, 1139-1151.	2.9	34
22	Large Option Trades, Market Makers, and Limit Orders. <i>Review of Financial Studies</i> , 1996, 9, 977-1002.	6.8	28
23	Firm value and government commitment to combating climate change. <i>Pacific-Basin Finance Journal</i> , 2019, 53, 297-307.	3.9	21
24	Improving corporate governance where the State is the controlling block holder: evidence from China. <i>European Journal of Finance</i> , 2014, 20, 752-777.	3.1	17
25	Rare disaster risk and the expected equity risk premium. <i>Accounting and Finance</i> , 2017, 57, 351-372.	3.2	17
26	Responsible science: Celebrating the 50-year legacy of using a registration-based framework. <i>Pacific-Basin Finance Journal</i> , 2019, 56, 129-150.	3.9	17
27	Country-level analyst recommendations and international stock market returns. <i>Journal of Banking and Finance</i> , 2019, 103, 1-17.	2.9	17
28	The market spread, limit orders, and options. <i>Journal of Financial Services Research</i> , 1993, 6, 399-415.	1.5	16
29	Inside the director network: When directors trade or hold inside, interlock, and unconnected stocks. <i>Journal of Banking and Finance</i> , 2020, 118, 105892.	2.9	16
30	Noise trading and the price formation process. <i>Journal of Empirical Finance</i> , 2008, 15, 232-250.	1.8	15
31	Political connections and firm value: an analysis of listed firms in Sri Lanka. <i>Pacific Accounting Review</i> , 2016, 28, 92-106.	2.0	15
32	DRIPs and the Dividend Pay Date Effect. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 1765-1795.	3.5	14
33	Paying Attention: Overnight Returns and the Hidden Cost of Buying at the Open. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	10
34	Short on drugs: Short selling during the drug development process. <i>Journal of Financial Markets</i> , 2017, 33, 102-123.	1.3	10
35	Market microstructure: A review from down under. <i>Accounting and Finance</i> , 2011, 51, 50-78.	3.2	9
36	The value impact of name changes evidence from Chinese firms during the technology boom. <i>Journal of Chinese Economic and Business Studies</i> , 2011, 9, 85-96.	2.8	8

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37	The role of floor brokers in the supply of liquidity: An empirical analysis. <i>Journal of Futures Markets</i> , 2000, 20, 205-218.	1.8	6
38	The Capital Asset Pricing Model: A Revolutionary Idea in Finance!. <i>Abacus</i> , 2013, 49, 32-35.	1.9	6
39	Earnings Announcements: Good News for Institutional Investors and Short Sellers. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
40	Disagreement, Short Sale Constraints, and Speculative Trading Before Earnings Announcements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
41	Improving Corporate Governance Where the State is the Controlling Block Holder: Evidence from China. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	3
42	The Influence of Ownership Structure on Risk Management: Evidence from New Zealand State Owned Enterprises. <i>Journal of International Financial Management and Accounting</i> , 1998, 9, 117-131.	7.3	2
43	Rules Governing the Transfer of Ownership: Wealth Effects and the Influence of Ownership Structure. <i>International Review of Finance</i> , 2000, 1, 229-244.	1.9	2
44	Cybersecurity Awareness and the Cost of Liquidity. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
45	The Trading Behaviour of Institutional Owners and Short Sellers Around Earnings Announcements. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
46	Valuing new product development and analysing license agreements for intellectual property. <i>International Journal of Biotechnology</i> , 2004, 6, 105.	1.2	1
47	Dispersion of Opinions, Limits to Arbitrage, and Overnight Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
48	Trading systems and liquidity on securities markets: A study of the European Options Exchange. <i>International Review of Financial Analysis</i> , 1994, 3, 93-96.	6.6	0
49	KiwiSaver risk indicators. <i>New Zealand Economic Papers</i> , 2016, 50, 71-87.	0.8	0
50	Inside the Network: Trading of Inside and Outside Stocks by Corporate Insiders. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
51	Insiderss Profits in the Australian Equities Market. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
52	Personal Trading by Brokers, Analysts, and Fund Managers. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0