

# Kc John Wei

## List of Publications by Year in descending order

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83  
papers

6,881  
citations

172457

29  
h-index

98798

67  
g-index

83  
all docs

83  
docs citations

83  
times ranked

2843  
citing authors

#	ARTICLE	IF	CITATIONS
1	Capital Investments and Stock Returns. Journal of Financial and Quantitative Analysis, 2004, 39, 677-700.	3.5	1,224
2	Individualism and Momentum around the World. Journal of Finance, 2010, 65, 361-392.	5.1	984
3	Legal protection of investors, corporate governance, and the cost of equity capital. Journal of Corporate Finance, 2009, 15, 273-289.	5.5	468
4	Tunneling or propping: Evidence from connected transactions in China. Journal of Corporate Finance, 2011, 17, 306-325.	5.5	330
5	Corporate finance and governance in emerging markets: A selective review and an agenda for future research. Journal of Corporate Finance, 2011, 17, 207-214.	5.5	310
6	Underpricing and long-term performance of IPOs in China. Journal of Corporate Finance, 2004, 10, 409-430.	5.5	299
7	The impacts of political uncertainty on asset prices: Evidence from the Bo scandal in China. Journal of Financial Economics, 2017, 125, 286-310.	9.0	277
8	Explaining the Cross-Section of Stock Returns in Japan: Factors or Characteristics?. Journal of Finance, 2001, 56, 743-766.	5.1	263
9	Limits-to-arbitrage, investment frictions, and the asset growth anomaly. Journal of Financial Economics, 2011, 102, 127-149.	9.0	263
10	Agency Costs of Free Cash Flow and the Effect of Shareholder Rights on the Implied Cost of Equity Capital. Journal of Financial and Quantitative Analysis, 2011, 46, 171-207.	3.5	241
11	The Role of Anchoring Bias in the Equity Market: Evidence from Analysts' Earnings Forecasts and Stock Returns. Journal of Financial and Quantitative Analysis, 2013, 48, 47-76.	3.5	143
12	Market Development and the Asset Growth Effect: International Evidence. Journal of Financial and Quantitative Analysis, 2013, 48, 1405-1432.	3.5	129
13	Ownership structure, cash flow, and capital investment: Evidence from East Asian economies before the financial crisis. Journal of Corporate Finance, 2008, 14, 118-132.	5.5	122
14	Intra-industry momentum: the case of REITs. Journal of Financial Markets, 2003, 6, 363-387.	1.3	115
15	Political risk and stock price volatility: The case of Hong Kong. Pacific-Basin Finance Journal, 1996, 4, 259-275.	3.9	110
16	The determinants of corporate cash management policies: Evidence from around the world. Journal of Corporate Finance, 2011, 17, 725-740.	5.5	110
17	Institutional Ownership and Changes in the S&P 500. Journal of Finance, 1989, 44, 509-514.	5.1	107
18	Executive Pay Disparity and the Cost of Equity Capital. Journal of Financial and Quantitative Analysis, 2013, 48, 849-885.	3.5	100

#	ARTICLE	IF	CITATIONS
19	Volatility and price change spillover effects across the developed and emerging markets. Pacific-Basin Finance Journal, 1995, 3, 113-136.	3.9	85
20	Corporate Governance and Conditional Skewness in the World's Stock Markets*. The Journal of Business, 2006, 79, 2999-3028.	2.1	77
21	Sources of contrarian profits in the Japanese stock market. Journal of Empirical Finance, 2007, 14, 261-286.	1.8	73
22	Asset Pricing, Higher Moments, and the Market Risk Premium: A Note. Journal of Finance, 1985, 40, 1251-1253.	5.1	67
23	An Empirical Reexamination of the Impact of CBOE Option Initiation on the Volatility and Trading Volume of the Underlying Equities: 1973-1986. Financial Review, 1989, 24, 19-29.	1.8	65
24	Security analysts and capital market anomalies. Journal of Financial Economics, 2020, 137, 204-230.	9.0	62
25	Insider ownership and corporate performance: Evidence from the adjustment cost approach. Journal of Corporate Finance, 2006, 12, 906-925.	5.5	61
26	Liquidity risk and stock returns around the world. Journal of Banking and Finance, 2012, 36, 3274-3288.	2.9	54
27	The impact of union-sponsored boycotts on the stock prices of target firms. Journal of Labor Research, 1988, 9, 285-289.	0.7	53
28	THE STRUCTURE OF SKEWNESS PREFERENCES IN ASSET PRICING MODELS WITH HIGHER MOMENTS: AN EMPIRICAL TEST. Financial Review, 1988, 23, 25-38.	1.8	44
29	An Asset Pricing Theory Unifying the CAPM and APT. Journal of Finance, 1988, 43, 881-892.	5.1	42
30	The Heterogeneous Investment Horizon and the Capital Asset Pricing Model: Theory and Implications. Journal of Financial and Quantitative Analysis, 1990, 25, 361.	3.5	37
31	Disagreement, Underreaction, and Stock Returns. Management Science, 2017, 63, 1214-1231.	4.1	37
32	How economic policy uncertainty affects the cost of raising equity capital: Evidence from seasoned equity offerings. Journal of Financial Stability, 2021, 53, 100841.	5.2	31
33	The real effect of the initial enforcement of insider trading laws. Journal of Corporate Finance, 2017, 45, 687-709.	5.5	29
34	Price and volume effects associated with derivative warrant issuance on the Stock Exchange of Hong Kong. Journal of Banking and Finance, 2001, 25, 1401-1426.	2.9	28
35	How Economic Policy Uncertainty Affects the Cost of Raising Equity Capital: Evidence from Seasoned Equity Offerings. SSRN Electronic Journal, 0, , .	0.4	27
36	An analysis of the share price and accounting performance of rights offerings in China. Pacific-Basin Finance Journal, 2006, 14, 49-72.	3.9	23

#	ARTICLE	IF	CITATIONS
37	Capital Investments and Stock Returns in Japan <sup>*</sup> . <i>International Review of Finance</i> , 2009, 9, 111-131.	1.9	22
38	The equity-financing channel, the catering channel, and corporate investment: International evidence. <i>Journal of Corporate Finance</i> , 2017, 47, 236-252.	5.5	22
39	Demand shock, speculative beta, and asset prices: Evidence from the Shanghai-Hong Kong Stock Connect program. <i>Journal of Banking and Finance</i> , 2021, 126, 106102.	2.9	22
40	The Robustness of Risk-Return Nonlinearities to the Normality Assumption. <i>Journal of Financial and Quantitative Analysis</i> , 1992, 27, 419.	3.5	19
41	Incomplete-information capital market equilibrium with heterogeneous expectations and short sale restrictions. <i>Review of Quantitative Finance and Accounting</i> , 1996, 7, 119-136.	1.6	19
42	The demand effect of yield-chasing retail investors: Evidence from the Chinese enterprise bond market. <i>Journal of Empirical Finance</i> , 2019, 50, 57-77.	1.8	19
43	An Asset-Pricing Theory Unifying the CAPM and APT. <i>Journal of Finance</i> , 1988, 43, 881.	5.1	19
44	Price and earnings momentum: An explanation using return decomposition. <i>Journal of Empirical Finance</i> , 2014, 28, 332-351.	1.8	18
45	Cash-Flow News and the Investment Effect in the Cross Section of Stock Returns. <i>Management Science</i> , 2016, 62, 2504-2519.	4.1	18
46	Risk, Return, and Equilibrium: An Extension. <i>The Journal of Business</i> , 1988, 61, 485.	2.1	18
47	Chernobyl, commodities, and chaos: An examination of the reaction of commodity futures prices to evolving information. <i>Journal of Futures Markets</i> , 1987, 7, 555-569.	1.8	16
48	Do bond rating changes affect the information asymmetry of stock trading?. <i>Journal of Empirical Finance</i> , 2011, 18, 103-116.	1.8	16
49	A GMM approach for estimation of volatility and regression models when daily prices are subject to price limits. <i>Pacific-Basin Finance Journal</i> , 2004, 12, 445-461.	3.9	15
50	Cooperative R&D and the Value of the Firm. <i>Review of Industrial Organization</i> , 1998, 13, 425-446.	0.7	14
51	A comprehensive study of liquidity before and after SEOs and SEO underpricing. <i>Journal of Financial Markets</i> , 2014, 20, 61-78.	1.3	14
52	The profitability effect: Insights from international equity markets. <i>European Financial Management</i> , 2018, 24, 545-580.	2.9	14
53	Accruals, Capital Investments, and Stock Returns. <i>Financial Analysts Journal</i> , 2008, 64, 34-44.	3.0	13
54	Binomial option pricing with stochastic parameters: A beta distribution approach. <i>Review of Quantitative Finance and Accounting</i> , 1991, 1, 435-448.	1.6	11

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55	The q-theory explanation for the external financing effect: New evidence. Journal of Banking and Finance, 2014, 49, 69-81.	2.9	9
56	On the Explanations for the Gross Profitability Effect: Insights from International Equity Markets. SSRN Electronic Journal, 0, , .	0.4	8
57	Does competition induce analyst effort? evidence from a natural experiment of broker mergers. Journal of Banking and Finance, 2020, 119, 105914.	2.9	8
58	Board directors' foreign experience and firm dividend payouts. Journal of Corporate Finance, 2022, 75, 102237.	5.5	8
59	Mispricing firm-level productivity. Journal of Empirical Finance, 2020, 58, 139-163.	1.8	7
60	Multivariate regression tests of the arbitrage pricing theory: The instrumental-variables approach. Review of Quantitative Finance and Accounting, 1991, 1, 191-208.	1.6	6
61	Does cash-based operating profitability explain the accruals anomaly in China?. Pacific-Basin Finance Journal, 2020, 61, 101336.	3.9	6
62	Stock market responses to U.S. and Japanese bilateral merchandise balance of trade announcements: 1976â€“1987. Economics Letters, 1991, 37, 165-171.	1.9	4
63	LINEAR CONDITIONAL EXPECTATION, RETURN DISTRIBUTIONS, AND CAPITAL ASSET PRICING THEORIES. Journal of Financial Research, 1999, 22, 471-487.	1.2	4
64	What is the real relationship between cash holdings and stock returns?. International Review of Economics and Finance, 2019, 64, 513-528.	4.5	4
65	Limitsâ€“toâ€“arbitrage, investment frictions, and the investment effect: New evidence. European Financial Management, 2020, 26, 3-43.	2.9	4
66	Heterogeneous Investment Horizon and Capital Asset pricing Model: Theory and Implications. Financial Review, 1987, 22, 79-79.	1.8	2
67	Cash Flow News and the Investment Effect in the Cross-Section of Stock Returns. SSRN Electronic Journal, 2014, , .	0.4	2
68	Momentum Life Cycle Around the World. SSRN Electronic Journal, 2015, , .	0.4	2
69	Legal Protection, Equity Dependence and Corporate Investment: Evidence from Around the World. SSRN Electronic Journal, 0, , .	0.4	2
70	BENCHMARK ERROR AND THE SMALL FIRM EFFECT: A REVISIT. Journal of Financial Research, 1991, 14, 359-369.	1.2	1
71	Disagreement, Underreaction, and Stock Returns: A Decomposition Perspective of the Return Predictability of Analyst Forecast Dispersion. SSRN Electronic Journal, 0, , .	0.4	1
72	Explaining the Value Premium around the World: Risk or Mispricing?. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
73	Multifactor, Multi-indicator Approach to Asset Pricing: Method and Empirical Evidence. , 2015, , 1003-1023.		1
74	Chinese and Global ADRs: The US Investor Experience. Financial Analysts Journal, 2021, 77, 53-68.	3.0	1
75	The Asset Growth Anomaly and the Role of Limits to Arbitrage. SSRN Electronic Journal, 0, , .	0.4	1
76	THE EXISTENCE OF RISK PREMIUMS UNDER UNCERTAIN INFLATION: THEORY AND EVIDENCE. Financial Review, 1986, 21, 20-20.	1.8	0
77	U.S. and Japanese bilateral merchandise balance of trade announcements and Japanese yen currency futures market returns. Economics Letters, 1992, 39, 455-460.	1.9	0
78	Conference and special issue on corporate finance and governance in emerging markets. Journal of Corporate Finance, 2009, 15, 388.	5.5	0
79	Asset Growth Reversals and Investment Anomalies. SSRN Electronic Journal, 0, , .	0.4	0
80	Illiquidity Shocks and Asymmetric Stock Market Reactions Around the World: Is Underreaction or Illiquidity Spiral the Culprit?. SSRN Electronic Journal, 2017, , .	0.4	0
81	Do Lower Returns on Bank Stocks Suggest Lower Cost of Capital? An Explanation for the Low Risk Anomaly and the Loan Growth Effect. SSRN Electronic Journal, 2018, , .	0.4	0
82	Investor protection and resource allocation: International evidence. International Review of Economics and Finance, 2021, 75, 625-645.	4.5	0
83	The Momentum Trading Strategy. , 2021, , 1-13.		0