

Kc John Wei

List of Publications by Year in descending order

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Version: 2024-02-01

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	Board directors' foreign experience and firm dividend payouts. <i>Journal of Corporate Finance</i> , 2022, 75, 102237.	5.5	8
2	How economic policy uncertainty affects the cost of raising equity capital: Evidence from seasoned equity offerings. <i>Journal of Financial Stability</i> , 2021, 53, 100841.	5.2	31
3	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
4	Chinese and Global ADRs: The US Investor Experience. <i>Financial Analysts Journal</i> , 2021, 77, 53-68.	3.0	1
5	Investor protection and resource allocation: International evidence. <i>International Review of Economics and Finance</i> , 2021, 75, 625-645.	4.5	0
6	The Momentum Trading Strategy. , 2021, , 1-13.		0
7	Limits to arbitrage, investment frictions, and the investment effect: New evidence. <i>European Financial Management</i> , 2020, 26, 3-43.	2.9	4
8	Does competition induce analyst effort? evidence from a natural experiment of broker mergers. <i>Journal of Banking and Finance</i> , 2020, 119, 105914.	2.9	8
9	Does cash-based operating profitability explain the accruals anomaly in China?. <i>Pacific-Basin Finance Journal</i> , 2020, 61, 101336.	3.9	6
10	Mispricing firm-level productivity. <i>Journal of Empirical Finance</i> , 2020, 58, 139-163.	1.8	7
11	Security analysts and capital market anomalies. <i>Journal of Financial Economics</i> , 2020, 137, 204-230.	9.0	62
12	What is the real relationship between cash holdings and stock returns?. <i>International Review of Economics and Finance</i> , 2019, 64, 513-528.	4.5	4
13	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
14	Do Lower Returns on Bank Stocks Suggest Lower Cost of Capital? An Explanation for the Low Risk Anomaly and the Loan Growth Effect. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	0
15	The profitability effect: Insights from international equity markets. <i>European Financial Management</i> , 2018, 24, 545-580.	2.9	14
16	The impacts of political uncertainty on asset prices: Evidence from the Bo scandal in China. <i>Journal of Financial Economics</i> , 2017, 125, 286-310.	9.0	277
17	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
18	The real effect of the initial enforcement of insider trading laws. <i>Journal of Corporate Finance</i> , 2017, 45, 687-709.	5.5	29

#	ARTICLE	IF	CITATIONS
19	Disagreement, Underreaction, and Stock Returns. <i>Management Science</i> , 2017, 63, 1214-1231.	4.1	37
20	Illiquidity Shocks and Asymmetric Stock Market Reactions Around the World: Is Underreaction or Illiquidity Spiral the Culprit?. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
21	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
22	Momentum Life Cycle Around the World. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	2
23	Multifactor, Multi-indicator Approach to Asset Pricing: Method and Empirical Evidence. , 2015, , 1003-1023.		1
24	Cash Flow News and the Investment Effect in the Cross-Section of Stock Returns. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	2
25	Price and earnings momentum: An explanation using return decomposition. <i>Journal of Empirical Finance</i> , 2014, 28, 332-351.	1.8	18
26	The q-theory explanation for the external financing effect: New evidence. <i>Journal of Banking and Finance</i> , 2014, 49, 69-81.	2.9	9
27	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
28	The Role of Anchoring Bias in the Equity Market: Evidence from Analysts' Earnings Forecasts and Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 47-76.	3.5	143
29	Executive Pay Disparity and the Cost of Equity Capital. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 849-885.	3.5	100
30	Market Development and the Asset Growth Effect: International Evidence. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 1405-1432.	3.5	129
31	Liquidity risk and stock returns around the world. <i>Journal of Banking and Finance</i> , 2012, 36, 3274-3288.	2.9	54
32	Tunneling or propping: Evidence from connected transactions in China. <i>Journal of Corporate Finance</i> , 2011, 17, 306-325.	5.5	330
33	Corporate finance and governance in emerging markets: A selective review and an agenda for future research. <i>Journal of Corporate Finance</i> , 2011, 17, 207-214.	5.5	310
34	The determinants of corporate cash management policies: Evidence from around the world. <i>Journal of Corporate Finance</i> , 2011, 17, 725-740.	5.5	110
35	Do bond rating changes affect the information asymmetry of stock trading?. <i>Journal of Empirical Finance</i> , 2011, 18, 103-116.	1.8	16
36	Limits-to-arbitrage, investment frictions, and the asset growth anomaly. <i>Journal of Financial Economics</i> , 2011, 102, 127-149.	9.0	263

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37	Agency Costs of Free Cash Flow and the Effect of Shareholder Rights on the Implied Cost of Equity Capital. <i>Journal of Financial and Quantitative Analysis</i> , 2011, 46, 171-207.	3.5	241
38	Individualism and Momentum around the World. <i>Journal of Finance</i> , 2010, 65, 361-392.	5.1	984
39	Capital Investments and Stock Returns in Japan [*] . <i>International Review of Finance</i> , 2009, 9, 111-131.	1.9	22
40	Legal protection of investors, corporate governance, and the cost of equity capital. <i>Journal of Corporate Finance</i> , 2009, 15, 273-289.	5.5	468
41	Conference and special issue on corporate finance and governance in emerging markets. <i>Journal of Corporate Finance</i> , 2009, 15, 388.	5.5	0
42	Ownership structure, cash flow, and capital investment: Evidence from East Asian economies before the financial crisis. <i>Journal of Corporate Finance</i> , 2008, 14, 118-132.	5.5	122
43	Accruals, Capital Investments, and Stock Returns. <i>Financial Analysts Journal</i> , 2008, 64, 34-44.	3.0	13
44	Sources of contrarian profits in the Japanese stock market. <i>Journal of Empirical Finance</i> , 2007, 14, 261-286.	1.8	73
45	Corporate Governance and Conditional Skewness in the World's Stock Markets*. <i>The Journal of Business</i> , 2006, 79, 2999-3028.	2.1	77
46	Insider ownership and corporate performance: Evidence from the adjustment cost approach. <i>Journal of Corporate Finance</i> , 2006, 12, 906-925.	5.5	61
47	An analysis of the share price and accounting performance of rights offerings in China. <i>Pacific-Basin Finance Journal</i> , 2006, 14, 49-72.	3.9	23
48	Capital Investments and Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2004, 39, 677-700.	3.5	1,224
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	Underpricing and long-term performance of IPOs in China. <i>Journal of Corporate Finance</i> , 2004, 10, 409-430.	5.5	299
51	Intra-industry momentum: the case of REITs. <i>Journal of Financial Markets</i> , 2003, 6, 363-387.	1.3	115
52	Price and volume effects associated with derivative warrant issuance on the Stock Exchange of Hong Kong. <i>Journal of Banking and Finance</i> , 2001, 25, 1401-1426.	2.9	28
53	Explaining the Cross-Section of Stock Returns in Japan: Factors or Characteristics?. <i>Journal of Finance</i> , 2001, 56, 743-766.	5.1	263
54	LINEAR CONDITIONAL EXPECTATION, RETURN DISTRIBUTIONS, AND CAPITAL ASSET PRICING THEORIES. <i>Journal of Financial Research</i> , 1999, 22, 471-487.	1.2	4

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55	Cooperative R&D and the Value of the Firm. <i>Review of Industrial Organization</i> , 1998, 13, 425-446.	0.7	14
56	Political risk and stock price volatility: The case of Hong Kong. <i>Pacific-Basin Finance Journal</i> , 1996, 4, 259-275.	3.9	110
57	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
58	Volatility and price change spillover effects across the developed and emerging markets. <i>Pacific-Basin Finance Journal</i> , 1995, 3, 113-136.	3.9	85
59	The Robustness of Risk-Return Nonlinearities to the Normality Assumption. <i>Journal of Financial and Quantitative Analysis</i> , 1992, 27, 419.	3.5	19
60	U.S. and Japanese bilateral merchandise balance of trade announcements and Japanese yen currency futures market returns. <i>Economics Letters</i> , 1992, 39, 455-460.	1.9	0
61	Stock market responses to U.S. and Japanese bilateral merchandise balance of trade announcements: 1976-1987. <i>Economics Letters</i> , 1991, 37, 165-171.	1.9	4
62	BENCHMARK ERROR AND THE SMALL FIRM EFFECT: A REVISIT. <i>Journal of Financial Research</i> , 1991, 14, 359-369.	1.2	1
63	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
64	Multivariate regression tests of the arbitrage pricing theory: The instrumental-variables approach. <i>Review of Quantitative Finance and Accounting</i> , 1991, 1, 191-208.	1.6	6
65	The Heterogeneous Investment Horizon and the Capital Asset Pricing Model: Theory and Implications. <i>Journal of Financial and Quantitative Analysis</i> , 1990, 25, 361.	3.5	37
66	An Empirical Reexamination of the Impact of CBOE Option Initiation on the Volatility and Trading Volume of the Underlying Equities: 1973-1986. <i>Financial Review</i> , 1989, 24, 19-29.	1.8	65
67	Institutional Ownership and Changes in the S&P 500. <i>Journal of Finance</i> , 1989, 44, 509-514.	5.1	107
68	The impact of union-sponsored boycotts on the stock prices of target firms. <i>Journal of Labor Research</i> , 1988, 9, 285-289.	0.7	53
69	An Asset-Pricing Theory Unifying the CAPM and APT. <i>Journal of Finance</i> , 1988, 43, 881-892.	5.1	42
70	THE STRUCTURE OF SKEWNESS PREFERENCES IN ASSET PRICING MODELS WITH HIGHER MOMENTS: AN EMPIRICAL TEST. <i>Financial Review</i> , 1988, 23, 25-38.	1.8	44
71	Risk, Return, and Equilibrium: An Extension. <i>The Journal of Business</i> , 1988, 61, 485.	2.1	18
72	An Asset-Pricing Theory Unifying the CAPM and APT. <i>Journal of Finance</i> , 1988, 43, 881.	5.1	19

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73	Heterogeneous Investment Horizon and Capital Asset pricing Model: Theory and Implications. Financial Review, 1987, 22, 79-79.	1.8	2
74	Chernobyl, commodities, and chaos: An examination of the reaction of commodity futures prices to evolving information. Journal of Futures Markets, 1987, 7, 555-569.	1.8	16
75	THE EXISTENCE OF RISK PREMIUMS UNDER UNCERTAIN INFLATION: THEORY AND EVIDENCE. Financial Review, 1986, 21, 20-20.	1.8	0
76	Asset Pricing, Higher Moments, and the Market Risk Premium: A Note. Journal of Finance, 1985, 40, 1251-1253.	5.1	67
77	Asset Growth Reversals and Investment Anomalies. SSRN Electronic Journal, 0, , .	0.4	0
78	Disagreement, Underreaction, and Stock Returns: A Decomposition Perspective of the Return Predictability of Analyst Forecast Dispersion. SSRN Electronic Journal, 0, , .	0.4	1
79	Explaining the Value Premium around the World: Risk or Mispricing?. SSRN Electronic Journal, 0, , .	0.4	1
80	On the Explanations for the Gross Profitability Effect: Insights from International Equity Markets. SSRN Electronic Journal, 0, , .	0.4	8
81	How Economic Policy Uncertainty Affects the Cost of Raising Equity Capital: Evidence from Seasoned Equity Offerings. SSRN Electronic Journal, 0, , .	0.4	27
82	Legal Protection, Equity Dependence and Corporate Investment: Evidence from Around the World. SSRN Electronic Journal, 0, , .	0.4	2
83	The Asset Growth Anomaly and the Role of Limits to Arbitrage. SSRN Electronic Journal, 0, , .	0.4	1