

Dongcheol Kim

List of Publications by Year in descending order

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34
papers

1,277
citations

471509

17
h-index

414414

32
g-index

34
all docs

34
docs citations

34
times ranked

698
citing authors

#	ARTICLE	IF	CITATIONS
1	Investor sentiment from internet message postings and the predictability of stock returns. <i>Journal of Economic Behavior and Organization</i> , 2014, 107, 708-729.	2.0	182
2	Alternative Models for the Conditional Heteroscedasticity of Stock Returns. <i>The Journal of Business</i> , 1994, 67, 563.	2.1	146
3	Accruals Quality, Stock Returns, and Macroeconomic Conditions. <i>Accounting Review</i> , 2010, 85, 937-978.	3.2	130
4	Market valuation of joint ventures: Joint venture characteristics and wealth gains. <i>Journal of Business Venturing</i> , 1997, 12, 83-108.	6.3	112
5	The Errors in the Variables Problem in the Cross-Section of Expected Stock Returns. <i>Journal of Finance</i> , 1995, 50, 1605-1634.	5.1	109
6	A Reexamination of Firm Size, Book-To-Market, and Earnings Price in the Cross-Section of Expected Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 1997, 32, 463.	3.5	68
7	Margin Requirements, Price Fluctuations, and Market Participation in Metal Futures. <i>Journal of Money, Credit and Banking</i> , 1995, 27, 659.	1.6	53
8	The Impact of Commercial Banks on Underwriting Spreads: Evidence from Three Decades. <i>Journal of Financial and Quantitative Analysis</i> , 2008, 43, 975-1000.	3.5	47
9	The Errors in the Variables Problem in the Cross-Section of Expected Stock Returns. <i>Journal of Finance</i> , 1995, 50, 1605.	5.1	45
10	A Multifactor Explanation of Post-Earnings Announcement Drift. <i>Journal of Financial and Quantitative Analysis</i> , 2003, 38, 383.	3.5	43
11	Structural change and time dependence in models of stock returns. <i>Journal of Empirical Finance</i> , 1999, 6, 283-308.	1.8	40
12	The extent of nonstationarity of beta. <i>Review of Quantitative Finance and Accounting</i> , 1993, 3, 241-254.	1.6	38
13	Are Initial Returns and Underwriting Spreads in Equity Issues Complements or Substitutes?. <i>Financial Management</i> , 2010, 39, 1403-1423.	2.7	34
14	Evaluating asset pricing models in the Korean stock market. <i>Pacific-Basin Finance Journal</i> , 2012, 20, 198-227.	3.9	31
15	On the Information Uncertainty Risk and the January Effect*. <i>The Journal of Business</i> , 2006, 79, 2127-2162.	2.1	29
16	A Bayesian significance test of the stationarity of regression parameters. <i>Biometrika</i> , 1991, 78, 667-675.	2.4	25
17	Future labor income growth and the cross-section of equity returns. <i>Journal of Banking and Finance</i> , 2011, 35, 67-81.	2.9	22
18	Time-varying expected momentum profits. <i>Journal of Banking and Finance</i> , 2014, 49, 191-215.	2.9	18

#	ARTICLE	IF	CITATIONS
19	Price volatility and futures margins. <i>Journal of Futures Markets</i> , 1996, 16, 81-111.	1.8	15
20	Bank funding structure and lending under liquidity shocks: Evidence from Korea. <i>Pacific-Basin Finance Journal</i> , 2015, 33, 62-80.	3.9	14
21	Accruals Quality, Stock Returns, and Macroeconomic Conditions. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	13
22	Investor Sentiment, Anomalies, and Macroeconomic Conditions. <i>Asia-Pacific Journal of Financial Studies</i> , 2018, 47, 751-804.	1.5	10
23	Sources of momentum profits in international stock markets. <i>Accounting and Finance</i> , 2014, 54, 567-589.	3.2	9
24	Sequential parameter nonstationarity in stock market returns. <i>Review of Quantitative Finance and Accounting</i> , 1996, 6, 103-131.	1.6	8
25	Innovations in the Future Money Growth and the Cross-Section of Stock Returns in Korea. <i>Asia-Pacific Journal of Financial Studies</i> , 2011, 40, 683-709.	1.5	6
26	Financial distress, short sale constraints, and mispricing. <i>Pacific-Basin Finance Journal</i> , 2019, 53, 94-111.	3.9	6
27	Issues Related to the Errors-in-Variables Problems in Asset Pricing Tests. , 2010, , 1091-1108.		6
28	Information Uncertainty Risk and Seasonality in International Stock Markets. <i>Asia-Pacific Journal of Financial Studies</i> , 2010, 39, 229-259.	1.5	5
29	The financial distress pricing puzzle in banking firms. <i>Accounting and Finance</i> , 2020, 60, 1351-1384.	3.2	4
30	Shorting costs and profitability of long"short strategies. <i>Accounting and Finance</i> , 2023, 63, 277-316.	3.2	4
31	Macro Liquidity Risk, Money Growth, and the Cross-Section of Stock Returns: The Case of Korea. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 1438-1454.	3.1	2
32	Price volatility and futures margins. <i>Journal of Futures Markets</i> , 1996, 16, 81-111.	1.8	2
33	The forecast dispersion anomaly revisited: Time-series forecast dispersion and the cross-section of stock returns. <i>Journal of Empirical Finance</i> , 2016, 39, 37-53.	1.8	1
34	An examination of <i>ex ante</i> risk and return in the cross-section using option-implied information. <i>European Journal of Finance</i> , 2020, 26, 1623-1645.	3.1	0