

Dongcheol Kim

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9442689/publications.pdf>

Version: 2024-02-01

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	Shorting costs and profitability of longâ€“short strategies. <i>Accounting and Finance</i> , 2023, 63, 277-316.	3.2	4
2	The financial distress pricing puzzle in banking firms. <i>Accounting and Finance</i> , 2020, 60, 1351-1384.	3.2	4
3	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
4	Financial distress, short sale constraints, and mispricing. <i>Pacific-Basin Finance Journal</i> , 2019, 53, 94-111.	3.9	6
5	Investor Sentiment, Anomalies, and Macroeconomic Conditions. <i>Asia-Pacific Journal of Financial Studies</i> , 2018, 47, 751-804.	1.5	10
6	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
7	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
8	Bank funding structure and lending under liquidity shocks: Evidence from Korea. <i>Pacific-Basin Finance Journal</i> , 2015, 33, 62-80.	3.9	14
9	Time-varying expected momentum profits. <i>Journal of Banking and Finance</i> , 2014, 49, 191-215.	2.9	18
10	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
11	Sources of momentum profits in international stock markets. <i>Accounting and Finance</i> , 2014, 54, 567-589.	3.2	9
12	Evaluating asset pricing models in the Korean stock market. <i>Pacific-Basin Finance Journal</i> , 2012, 20, 198-227.	3.9	31
13	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
14	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
15	Accruals Quality, Stock Returns, and Macroeconomic Conditions. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	13
16	Information Uncertainty Risk and Seasonality in International Stock Markets. <i>Asia-Pacific Journal of Financial Studies</i> , 2010, 39, 229-259.	1.5	5
17	Accruals Quality, Stock Returns, and Macroeconomic Conditions. <i>Accounting Review</i> , 2010, 85, 937-978.	3.2	130
18	Are Initial Returns and Underwriting Spreads in Equity Issues Complements or Substitutes?. <i>Financial Management</i> , 2010, 39, 1403-1423.	2.7	34

#	ARTICLE	IF	CITATIONS
19	Issues Related to the Errors-in-Variables Problems in Asset Pricing Tests. , 2010, , 1091-1108.		6
20	The Impact of Commercial Banks on Underwriting Spreads: Evidence from Three Decades. Journal of Financial and Quantitative Analysis, 2008, 43, 975-1000.	3.5	47
21	On the Information Uncertainty Risk and the January Effect*. The Journal of Business, 2006, 79, 2127-2162.	2.1	29
22	A Multifactor Explanation of Post-Earnings Announcement Drift. Journal of Financial and Quantitative Analysis, 2003, 38, 383.	3.5	43
23	Structural change and time dependence in models of stock returns. Journal of Empirical Finance, 1999, 6, 283-308.	1.8	40
24	A Reexamination of Firm Size, Book-To-Market, and Earnings Price in the Cross-Section of Expected Stock Returns. Journal of Financial and Quantitative Analysis, 1997, 32, 463.	3.5	68
25	Market valuation of joint ventures: Joint venture characteristics and wealth gains. Journal of Business Venturing, 1997, 12, 83-108.	6.3	112
26	Price volatility and futures margins. Journal of Futures Markets, 1996, 16, 81-111.	1.8	15
27	Sequential parameter nonstationarity in stock market returns. Review of Quantitative Finance and Accounting, 1996, 6, 103-131.	1.6	8
28	Price volatility and futures margins. Journal of Futures Markets, 1996, 16, 81-111.	1.8	2
29	The Errors in the Variables Problem in the Cross-Section of Expected Stock Returns. Journal of Finance, 1995, 50, 1605-1634.	5.1	109
30	Margin Requirements, Price Fluctuations, and Market Participation in Metal Futures. Journal of Money, Credit and Banking, 1995, 27, 659.	1.6	53
31	The Errors in the Variables Problem in the Cross-Section of Expected Stock Returns. Journal of Finance, 1995, 50, 1605.	5.1	45
32	Alternative Models for the Conditional Heteroscedasticity of Stock Returns. The Journal of Business, 1994, 67, 563.	2.1	146
33	The extent of nonstationarity of beta. Review of Quantitative Finance and Accounting, 1993, 3, 241-254.	1.6	38
34	A Bayesian significance test of the stationarity of regression parameters. Biometrika, 1991, 78, 667-675.	2.4	25