

Chunchi Wu

List of Publications by Year in descending order

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47
papers

1,419
citations

394421

19
h-index

414414

32
g-index

47
all docs

47
docs citations

47
times ranked

631
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal investment strategy with constant absolute risk aversion utility under an extended CEV model. Optimization, 2022, 71, 4571-4601.	1.7	1
2	Predictive information in corporate bond yields. Journal of Financial Markets, 2022, 59, 100687.	1.3	3
3	Asset Pricing Tests of Infrequently Traded Securities: The Case of Municipal Bonds. Review of Asset Pricing Studies, 2022, 12, 754-807.	2.5	4
4	Jump and volatility risk in the cross-section of corporate bond returns. Journal of Financial Markets, 2022, , 100733.	1.3	1
5	Prospect theory and stock returns: Evidence from foreign share markets. Pacific-Basin Finance Journal, 2021, 69, 101644.	3.9	14
6	Short Selling Activity and Effects on Financial Markets and Corporate Decisions. , 2021, , 1-29.		0
7	Media Coverage and the Cost of Debt. Journal of Financial and Quantitative Analysis, 2020, 55, 429-471.	3.5	79
8	Price discovery and persistent arbitrage violations in credit markets. Financial Management, 2020, 49, 207-233.	2.7	5
9	Further Evidence of Momentum in Corporate Bond Returns. Advances in Pacific Basin Business, Economics and Finance, 2020, , 65-97.	0.3	1
10	Credit Spreads, Business Conditions, and Expected Corporate Bond Returns. Journal of Risk and Financial Management, 2020, 13, 20.	2.3	3
11	Commercial Mortgageâ€Backed Security Pricing with Real Estate Liquidity Risk. Real Estate Economics, 2019, 49, 490.	1.7	1
12	Short interest, stock returns and credit ratings. Journal of Banking and Finance, 2019, 108, 105617.	2.9	5
13	Volatility and the cross-section of corporate bond returns. Journal of Financial Economics, 2019, 133, 397-417.	9.0	98
14	Forecasting Corporate Bond Returns with a Large Set of Predictors: An Iterated Combination Approach. Management Science, 2018, 64, 4218-4238.	4.1	94
15	Iterated Combination Forecast and Treasury Bond Predictability. SSRN Electronic Journal, 2018, , .	0.4	0
16	Investor Sentiment and the Cross-Section of Corporate Bond Returns. SSRN Electronic Journal, 2018, , .	0.4	1
17	Liquidity, credit quality, and the relation between volatility and trading activity: Evidence from the corporate bond market. Journal of Banking and Finance, 2015, 50, 183-203.	2.9	32
18	Predictions of corporate bond excess returns. Journal of Financial Markets, 2014, 21, 123-152.	1.3	27

#	ARTICLE	IF	CITATIONS
19	Domestic versus foreign equity shares: Which are more costly to trade in the Chinese market?. International Review of Economics and Finance, 2013, 27, 465-481.	4.5	4
20	Liquidity Risk and Momentum Spillover from Stocks to Bonds. Journal of Fixed Income, 2013, 23, 5-42.	0.5	9
21	Predictability of Corporate Bond Returns: A Comprehensive Study. SSRN Electronic Journal, 2013, , .	0.4	2
22	Order Imbalance, Liquidity, and Returns of the U.S. Treasury Market. Review of Pacific Basin Financial Markets and Policies, 2012, 15, 1250010.	0.3	1
23	Are corporate bond market returns predictable?. Journal of Banking and Finance, 2012, 36, 2216-2232.	2.9	39
24	Are Liquidity and Counterparty Risk Priced in the Credit Default Swap Market?. Journal of Fixed Income, 2011, 20, 59-79.	0.5	8
25	Stochastic volatility, liquidity and intraday information flow. Applied Economics Letters, 2011, 18, 1511-1515.	1.8	3
26	Liquidity risk and expected corporate bond returns. Journal of Financial Economics, 2011, 99, 628-650.	9.0	340
27	The Informativeness of Corporate Bond Trades. Review of Pacific Basin Financial Markets and Policies, 2011, 14, 367-428.	0.3	3
28	Are Liquidity and Information Risks Priced in the Treasury Bond Market?. Journal of Finance, 2009, 64, 467-503.	5.1	107
29	Liquidity, default, taxes, and yields on municipal bonds. Journal of Banking and Finance, 2008, 32, 1133-1149.	2.9	83
30	How much of the corporate bond spread is due to personal taxes?. Journal of Financial Economics, 2007, 85, 599-636.	9.0	36
31	Daily Return Volatility, Bid-Ask Spreads, and Information Flow: Analyzing the Information Content of Volume*. The Journal of Business, 2006, 79, 2697-2739.	2.1	70
32	Time and dynamic volume-volatility relation. Journal of Banking and Finance, 2006, 30, 1535-1558.	2.9	33
33	An explanation of the volatility disparity between the domestic and foreign shares in the Chinese stock markets. International Review of Economics and Finance, 2003, 12, 171-186.	4.5	13
34	The Post-Reform Bid-Ask Spread Disparity between Nasdaq and the NYSE. Journal of Financial Research, 2003, 26, 207-224.	1.2	8
35	A Neural Network Approach for Analyzing Small Business Lending Decisions. Review of Quantitative Finance and Accounting, 2000, 15, 259-276.	1.6	35
36	The dynamics of dividends, earnings and prices: evidence and implications for dividend smoothing and signaling. Journal of Empirical Finance, 1999, 6, 29-58.	1.8	30

#	ARTICLE	IF	CITATIONS
37	Dynamic relations among international stock markets. <i>International Review of Economics and Finance</i> , 1998, 7, 63-84.	4.5	45
38	Financial Ratio Adjustment: Industry-Wide Effects or Strategic Management. <i>Review of Quantitative Finance and Accounting</i> , 1997, 9, 71-88.	1.6	28
39	Two-Step Estimation of Linear Models with Ordinal Unobserved Variables: The Case of Corporate Bonds. <i>Journal of Business and Economic Statistics</i> , 1990, 8, 317.	2.9	21
40	MACROECONOMIC FACTORS AND STOCK RETURNS. <i>Journal of Financial Research</i> , 1987, 10, 87-98.	1.2	27
41	Equilibrium of Housing and Real Estate Brokerage Markets Under Uncertainty. <i>Real Estate Economics</i> , 1986, 14, 1-23.	1.7	41
42	The Analytical Foundations of Adjustment Grid Methods. <i>Real Estate Economics</i> , 1983, 11, 11-29.	1.7	55
43	Is Momentum Spanned Over Corporate Bonds of Different Ratings?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
44	Repo Counterparty Risk and On-/Off-the-Run Treasury Spreads. <i>Review of Asset Pricing Studies</i> , 0, , raw008.	2.5	0
45	Rating labels and style investing: Evidence from Moody's rating recalibration. <i>Financial Management</i> , 0, , .	2.7	1
46	Liquidity Risk and Momentum Spillover from Stocks to Bonds. <i>Journal of Fixed Income</i> , 0, , 130617094930001.	0.5	4
47	Extracting Information from Corporate Bond Yields: A Machine Learning Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0