

Noise Trader Risk in Financial Markets

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Citation Report

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1808	How valueâ€“glamour investors use financial information: UK evidence of investorsâ€™ confirmation bias. European Journal of Finance, 2014, 20, 524-549.	3.1	28
1810	The Non-linear and Linear Impact of Investor Sentiment on Stock Returns: An Empirical Analysis of the US Market. , 2014, , 281-299.		7
1811	Cross-cultural management of money. International Journal of Cross Cultural Management, 2014, 14, 85-104.	2.1	5
1812	Sectoral herding behavior in the aftermarket of Malaysian IPOs. Venture Capital, 2014, 16, 227-246.	1.6	14
1813	Sell the rumour, buy the fact?. Accounting and Finance, 2014, 54, 237-249.	3.2	9
1814	Adapting financial rationality: Is a new paradigm emerging?. Critical Perspectives on Accounting, 2014, 25, 724-742.	4.5	24
1815	Small investor sentiment, differences of opinion and stock overvaluation. Journal of Financial Markets, 2014, 19, 219-246.	1.3	23
1816	Two-period trading sentiment asset pricing model with information. Economic Modelling, 2014, 36, 1-7.	3.8	12
1817	Speculate against speculative demand. International Review of Financial Analysis, 2014, 34, 212-221.	6.6	7
1818	Neural basis of economic bubble behavior. Neuroscience, 2014, 265, 37-47.	2.3	14
1819	The impacts of investor sentiment on returns and conditional volatility of international stock markets. Quality and Quantity, 2014, 48, 1165-1179.	3.7	27
1820	Ambiguity aversion, funding liquidity, and liquidation dynamics. Journal of Financial Markets, 2014, 18, 49-76.	1.3	3
1821	Monetary Policy Committee Transparency: Measurement, Determinants, and Economic Effects. Open Economies Review, 2014, 25, 739-770.	1.6	14
1822	Shifting martingale measures and the birth of a bubble as a submartingale. Finance and Stochastics, 2014, 18, 297-326.	1.1	38
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1824	Investor sentiment and return predictability of disagreement. Journal of Banking and Finance, 2014, 42, 166-178.	2.9	81
1825	Options trading volume and stock price response to earnings announcements. Review of Accounting Studies, 2014, 19, 161-209.	6.0	36

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1827	The determinants of a cross market arbitrage opportunity: theory and evidence for the European bond market. Annals of Finance, 2014, 10, 457-480.	0.8	4
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1829	Investor Sentiment, Limits to Arbitrage and Private Market Returns. Real Estate Economics, 2014, 42, 531-577.	1.7	76
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1836	Tweets and Trades: the Information Content of Stock Microblogs. European Financial Management, 2014, 20, 926-957.	2.9	326
1837	A test of the Boltonâ€“Scheinkmanâ€“Xiong hypothesis of how speculation affects the vesting time of options granted to directors. Journal of Corporate Finance, 2014, 29, 511-519.	5.5	4
1839	Chartists and Fundamentalists in an Agent Based Herding Model. , 2014, , .		2
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1842	Momentum returns and information uncertainty: Evidence from China. Pacific-Basin Finance Journal, 2014, 30, 173-188.	3.9	37
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1846	Tesla: <i>Anatomy of a Run-Up</i>. <i>Journal of Portfolio Management</i> , 2014, 41, 139-151.	0.6	14
1847	Presidential Address: Investment Noise and Trends. <i>Journal of Finance</i> , 2014, 69, 1415-1453.	5.1	134
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1849	Multi-period sentiment asset pricing model with information. <i>International Review of Economics and Finance</i> , 2014, 34, 118-130.	4.5	13
1850	Trading volume and return relationship in the crude oil futures markets. <i>Studies in Economics and Finance</i> , 2014, 31, 426-438.	2.1	10
1851	Linear and non-linear Granger causality between oil spot and futures prices: A wavelet based test. <i>Journal of International Money and Finance</i> , 2014, 48, 175-201.	2.5	73
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1876	Trading volume, realized volatility and jumps in the Australian stock market. Journal of International Financial Markets, Institutions and Money, 2014, 31, 414-430.	4.2	25
1877	Liquidity provisions by individual investor trading prior to dividend announcements: Evidence from Taiwan. North American Journal of Economics and Finance, 2014, 28, 358-374.	3.5	11
1878	Media-aware quantitative trading based on public Web information. Decision Support Systems, 2014, 61, 93-105.	5.9	58
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1898	Investor Sentiment and Mutual Fund Strategies. <i>Journal of Financial and Quantitative Analysis</i> , 2015, 50, 699-727.	3.5	44
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1902	Premiums and returns of iPath exchange traded notes. <i>Journal of Asset Management</i> , 2015, 16, 401-414.	1.5	2
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1907	Price distortions under coarse reasoning with frequent trade. <i>Journal of Economic Theory</i> , 2015, 159, 574-595.	1.1	11
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1918	Tobin Tax and Volatility: A Threshold Quantile Autoregressive Regression Framework. Review of International Economics, 2015, 23, 996-1022.	1.3	4
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1947	Super-Exponential Endogenous Bubbles in an Equilibrium Model of Fundamentalist and Chartist Traders. SSRN Electronic Journal, 2015, , .	0.4	0
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1953	Noise, Uncertainty and Investor Psychology: A Behavioral Analysis. International Business Research, 2015, 8, .	0.3	1
1954	Forecasting Returns with Fundamentals-Removed Investor Sentiment. International Journal of Financial Studies, 2015, 3, 319-341.	2.3	4
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1956	Can Investor Sentiment Be a Momentum Time-Series Predictor? Evidence from China. SSRN Electronic Journal, 2015, , .	0.4	0
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1962	Unique Dividend for Retail Shareholders: Evidence from Shareholder Perk. SSRN Electronic Journal, 2015, , .	0.4	1
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1966	Innovations in the Crude Oil Market: Sentiment, Exploration and Production Methods. SSRN Electronic Journal, 2015, , .	0.4	1
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1972	Do Pessimists Move Asset Prices? Evidence from Applying Prospect Theory to News Sentiment. SSRN Electronic Journal, 2015, , .	0.4	2
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1974	Neoclassical finance, behavioral finance and noise traders: A review and assessment of the literature. International Review of Financial Analysis, 2015, 41, 89-100.	6.6	79
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1977	Contractual incompleteness, limited liability and asset price bubbles. Journal of Financial Economics, 2015, 116, 383-409.	9.0	8
1978	The role of institutional investors and individual investors in financial markets: Evidence from closedâ€“end funds. Review of Financial Economics, 2015, 26, 1-11.	1.1	14
1979	Super-exponential endogenous bubbles in an equilibrium model of fundamentalist and chartist traders. Journal of Economic Behavior and Organization, 2015, 112, 289-310.	2.0	37
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1981	Fundamentalists, chartists and asset pricing anomalies. Quantitative Finance, 2015, 15, 1837-1850.	1.7	3
1982	Portfolio optimization strategy under fuzzy random environment with investor sentiment. , 2015, , .		0
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1984	Misvaluation and Behavioral Bias in Financial Markets. Journal of Behavioral Finance, 2015, 16, 344-356.	1.7	9
1985	Asset Price Bubbles. Annual Review of Financial Economics, 2015, 7, 201-218.	4.7	43
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1990	Information content in the depth of futures markets. <i>Investment Analysts Journal</i> , 2015, 44, 43-56.	1.0	1
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1992	Influence of individual investor sentiment on Taiwan option prices during 2007-2010 financial crisis. <i>Managerial Finance</i> , 2015, 41, 437-464.	1.2	5
1993	Information uncertainties and asset pricing puzzles: risk or mispricing?. <i>Managerial Finance</i> , 2015, 41, 1280-1297.	1.2	0
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1995	Examining the sentiment-return relationship in European real estate stock markets. <i>Journal of European Real Estate Research</i> , 2015, 8, 24-45.	0.8	5
1996	Forecasting of housing stock returns and housing prices. <i>Journal of Financial Economic Policy</i> , 2015, 7, 90-103.	1.0	5
1997	The Efficient Market Hypothesis: Review of Specialized Literature and Empirical Research. <i>Procedia Economics and Finance</i> , 2015, 32, 442-449.	0.6	74
1998	Investor Sentiment Aligned: A Powerful Predictor of Stock Returns. <i>Review of Financial Studies</i> , 2015, 28, 791-837.	6.8	730
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2003	Money Doctors. <i>Journal of Finance</i> , 2015, 70, 91-114.	5.1	375
2004	The costs and benefits of short sale disclosure. <i>Journal of Banking and Finance</i> , 2015, 53, 124-139.	2.9	16
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2017	Market sentiment in commodity futures returns. Journal of Empirical Finance, 2015, 33, 84-103.	1.8	78
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2019	Investor sentiment and bidder announcement abnormal returns. Journal of Corporate Finance, 2015, 33, 164-179.	5.5	60
2020	International Liquidity and Exchange Rate Dynamics *. Quarterly Journal of Economics, 2015, 130, 1369-1420.	8.6	427
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2023	Stock price synchronicity and tails of return distribution. Journal of International Financial Markets, Institutions and Money, 2015, 37, 1-11.	4.2	11
2024	Gurus and belief manipulation. Economic Modelling, 2015, 49, 11-18.	3.8	3

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