

Research Notes: Lingling Wang

April 30, 2014



Lingling Wang's paper "Culture and R2," co-authored with Cheol Eun and Steven Xiao, has been accepted for publication in the Journal of Financial Economics. In the paper, the authors find that stock prices co-move more in culturally tight and collectivistic countries and less in culturally loose and individualistic countries. Their study suggests that culture is an important omitted variable in the literature that investigates cross-country differences in stock price co-movements. Wang is an assistant professor of finance at the A. B. Freeman School of Business.