# Ben Jacobsen

List of Publications by Year
in descending order



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|---|---|---|---|
| 30 papers | 1,793 citations | 567281 15 h-index | 642732 23 g-index |
| 30 all docs | 30 docs citations | 30 times ranked | 904 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Striking oil: Another puzzle?. Journal of Financial Economics, 2008, 89, 307-327. | 9.0 | 465 |
| 2 | The Halloween Indicator, â€œSell in May and Go Awayâ€: Another Puzzle. American Economic Review, 2002, 92, 1618-1635. | 8.5 | 301 |
| 3 | Time-varying rare disaster risk and stock returns. Journal of Financial Economics, 2011, 101, 313-332. | 9.0 | 217 |
| 4 | Is it the weather?. Journal of Banking and Finance, 2008, 32, 526-540. | 2.9 | 147 |
| 5 | Gender differences in optimism and asset allocation. Journal of Economic Behavior and Organization, 2014, 107, 630-651. | 2.0 | 106 |
| 6 | Are Monthly Seasonals Real? A Three Century Perspective. Review of Finance, 2013, 17, 1743-1785. | 6.3 | 89 |
| 7 | The Halloween Effect in U.S. Sectors. Financial Review, 2009, 44, 437-459. | 1.8 | 72 |
| 8 | Stock Market Predictability and Industrial Metal Returns. Management Science, 2019, 65, 3026-3042. | 4.1 | 48 |
| 9 | Is it the weather? Response. Journal of Banking and Finance, 2009, 33, 583-587. | 2.9 | 41 |
| 10 | Striking Oil: Another Puzzle?. SSRN Electronic Journal, 0, , . | 0.4 | 36 |
| 11 | Volatility clustering in monthly stock returns. Journal of Empirical Finance, 2003, 10, 479-503. | 1.8 | 33 |
| 12 | Predictability of the simple technical trading rules: An outâ€ofâ€sample test. Review of Financial Economics, 2014, 23, 30-45. | 1.1 | 31 |
| 13 | Peer effects, personal characteristics and asset allocation. Journal of Banking and Finance, 2018, 90, 76-95. | 2.9 | 30 |
| 14 | Seasonal, Size and Value Anomalies. SSRN Electronic Journal, 2005, , . | 0.4 | 23 |
| 15 | THE DAYLIGHT SAVING TIME ANOMALY IN STOCK RETURNS: FACT OR FICTION?. Journal of Financial Research, 2010, 33, 403-427. | 1.2 | 23 |
| 16 | Cross-asset return predictability: Carry trades, stocks and commodities. Journal of International Money and Finance, 2016, 64, 62-87. | 2.5 | 23 |
| 17 | Technical market indicators: An overview. Journal of Behavioral and Experimental Finance, 2014, 4, 25-56. | 3.8 | 17 |
| 18 | Rare disaster risk and the expected equity risk premium. Accounting and Finance, 2017, 57, 351-372. | 3.2 | 17 |

| # | Article | IF | Citations |
| --- | --- | --- | --- |
| 19 | Forecasting stock returns with model uncertainty and parameter instability. Journal of Applied Econometrics, 2020, 35, 629-644. | 2.3 | 15 |
| 20 | Is it the Weather?. SSRN Electronic Journal, 0, , . | 0.4 | 15 |
| 21 | The Halloween Effect: Everywhere and All the Time. SSRN Electronic Journal, 0, , . | 0.4 | 13 |
| 22 | The Halloween indicator, â€œSell in May and Go Awayâ€: Everywhere and all the time. Journal of International Money and Finance, 2021, 110, 102268. | 2.5 | 12 |
| 23 | Are Monthly Seasonals Real? A Three Century Perspective. SSRN Electronic Journal, 2012, , . | 0.4 | 7 |
| 24 | Sector Rotation across the Business Cycle. SSRN Electronic Journal, 2009, , . | 0.4 | 5 |
| 25 | State-Switching Return Predictability. SSRN Electronic Journal, 2011, , . | 0.4 | 3 |
| 26 | Return Predictability Revisited. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 27 | Popularity versus Profitability: Evidence from Bollinger Bands. SSRN Electronic Journal, 2014, , . | 0.4 | 1 |
| 28 | The Relative Importance of Factors that Influence the Asset Allocation Decisions of Individual Investors. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 29 | Technical Market Indicators: An Overview. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 30 | Cross-Asset Return Predictability: Carry Trades, Stocks and Commodities. SSRN Electronic Journal, 2014, , . | 0.4 | 0 |