Ben Jacobsen

List of Publications by Year
in descending order

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	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
2	Forecasting stock returns with model uncertainty and parameter instability. Journal of Applied Econometrics, 2020, 35, 629-644.	2.3	15
3	Stock Market Predictability and Industrial Metal Returns. Management Science, 2019, 65, 3026-3042.	4.1	48
4	Peer effects, personal characteristics and asset allocation. Journal of Banking and Finance, 2018, 90, 76-95.	2.9	30
5	Rare disaster risk and the expected equity risk premium. Accounting and Finance, 2017, 57, 351-372.	3.2	17
6	Cross-asset return predictability: Carry trades, stocks and commodities. Journal of International Money and Finance, 2016, 64, 62-87.	2.5	23
7	Cross-Asset Return Predictability: Carry Trades, Stocks and Commodities. SSRN Electronic Journal, 2014, , .	0.4	0
8	Popularity versus Profitability: Evidence from Bollinger Bands. SSRN Electronic Journal, 2014, , .	0.4	1
9	Gender differences in optimism and asset allocation. Journal of Economic Behavior and Organization, 2014, 107, 630-651.	2.0	106
10	Predictability of the simple technical trading rules: An outâ€ofâ€sample test. Review of Financial Economics, 2014, 23, 30-45.	1.1	31
11	Technical market indicators: An overview. Journal of Behavioral and Experimental Finance, 2014, 4, 25-56.	3.8	17
12	Are Monthly Seasonals Real? A Three Century Perspective. Review of Finance, 2013, 17, 1743-1785.	6.3	89
13	Are Monthly Seasonals Real? A Three Century Perspective. SSRN Electronic Journal, 2012, , .	0.4	7
14	State-Switching Return Predictability. SSRN Electronic Journal, 2011, , .	0.4	3
15	Time-varying rare disaster risk and stock returns. Journal of Financial Economics, 2011, 101, 313-332.	9.0	217
16	THE DAYLIGHT SAVING TIME ANOMALY IN STOCK RETURNS: FACT OR FICTION?. Journal of Financial Research, 2010, 33, 403-427.	1.2	23
17	Sector Rotation across the Business Cycle. SSRN Electronic Journal, 2009, , .	0.4	5
18	The Halloween Effect in U.S. Sectors. Financial Review, 2009, 44, 437-459.	1.8	72

#	Article	IF	Citations
19	Is it the weather? Response. Journal of Banking and Finance, 2009, 33, 583-587.	2.9	41
20	Striking oil: Another puzzle?. Journal of Financial Economics, 2008, 89, 307-327.	9.0	465
21	Is it the weather?. Journal of Banking and Finance, 2008, 32, 526-540.	2.9	147
22	Seasonal, Size and Value Anomalies. SSRN Electronic Journal, 2005, , .	0.4	23
23	Volatility clustering in monthly stock returns. Journal of Empirical Finance, 2003, 10, 479-503.	1.8	33
24	The Halloween Indicator, â€œSell in May and Go Awayâ€: Another Puzzle. American Economic Review, 2002, 92, 1618-1635.	8.5	301
25	The Halloween Effect: Everywhere and All the Time. SSRN Electronic Journal, 0, , .	0.4	13
26	Technical Market Indicators: An Overview. SSRN Electronic Journal, 0, , .	0.4	0
27	Return Predictability Revisited. SSRN Electronic Journal, 0, , .	0.4	2
28	Striking Oil: Another Puzzle?. SSRN Electronic Journal, 0, , .	0.4	36
29	Is it the Weather?. SSRN Electronic Journal, 0, , .	0.4	15
30	The Relative Importance of Factors that Influence the Asset Allocation Decisions of Individual Investors. SSRN Electronic Journal, 0, , .	0.4	1