

Gokce Soydemir

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10657553/publications.pdf>

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13
papers

389
citations

1307594

7
h-index

1281871

11
g-index

13
all docs

13
docs citations

13
times ranked

258
citing authors

#	ARTICLE	IF	CITATIONS
1	HEDGE FUNDS: RISK AND PERFORMANCE. Journal of Financial Management Markets and Institutions, 2018, 06, 1850003.	0.7	0
2	The asymmetric impact of rational and irrational components of fear index on S&P 500 index returns. Review of Behavioral Finance, 2017, 9, 278-291.	2.0	4
3	Hedge funds, fund attributes and risk adjusted returns. Journal of Economics and Finance, 2014, 38, 133-149.	1.8	3
4	The U.S. Housing Market and the Pricing of Risk: Fundamental Analysis and Market Sentiment. Journal of Real Estate Research, 2014, 36, 187-220.	0.7	36
5	Investor Behavior, Hedge Fund Returns and Strategies. SSRN Electronic Journal, 2011, , .	0.4	0
6	The impact of individual and institutional investor sentiment on the market price of risk. Quarterly Review of Economics and Finance, 2009, 49, 1129-1145.	2.7	96
7	The impact of rational and irrational sentiments of individual and institutional investors on DJIA and S&P500 index returns. Applied Financial Economics, 2008, 18, 1303-1317.	0.5	61
8	The impact of productivity adjusted deviations from PPP on the U.S. inbound FDI: Evidence from Japan, U.K. and Germany. Journal of Economics and Finance, 2006, 30, 140-154.	1.8	2
9	The Impact of U.S. Individual and Institutional Investor Sentiment on Foreign Stock Markets. Journal of Behavioral Finance, 2006, 7, 128-144.	1.7	57
10	The short-term and long-term deterrence effects of INS border and interior enforcement on undocumented immigration. Journal of Economic Behavior and Organization, 2002, 49, 459-472.	2.0	34
11	International transmission mechanism of stock market movements: evidence from emerging equity markets. Journal of Forecasting, 2000, 19, 149-176.	2.8	59
12	On the linkages between equity markets in Latin America. Applied Economics Letters, 2000, 7, 207-210.	1.8	29
13	Forecasting industrial employment figures in Southern California: A Bayesian vector autoregressive model. Annals of Regional Science, 2000, 34, 503-514.	2.1	8