

# Martin Weber

## List of Publications by Year in descending order

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126  
papers

11,515  
citations

53794

45  
h-index

43889

91  
g-index

130  
all docs

130  
docs citations

130  
times ranked

5314  
citing authors

#	ARTICLE	IF	CITATIONS
1	Recent developments in modeling preferences: Uncertainty and ambiguity. <i>Journal of Risk and Uncertainty</i> , 1992, 5, 325-370.	1.5	1,440
2	The disposition effect in securities trading: an experimental analysis. <i>Journal of Economic Behavior and Organization</i> , 1998, 33, 167-184.	2.0	681
3	The Curse of Knowledge in Economic Settings: An Experimental Analysis. <i>Journal of Political Economy</i> , 1989, 97, 1232-1254.	4.5	572
4	Informational efficiency of credit default swap and stock markets: The impact of credit rating announcements. <i>Journal of Banking and Finance</i> , 2004, 28, 2813-2843.	2.9	540
5	Overconfidence and trading volume. <i>GENEVA Risk and Insurance Review</i> , 2007, 32, 1-36.	0.8	491
6	The Coâ€movement of Credit Default Swap, Bond and Stock Markets: an Empirical Analysis. <i>European Financial Management</i> , 2009, 15, 529-562.	2.9	431
7	Decision making with incomplete information. <i>European Journal of Operational Research</i> , 1987, 28, 44-57.	5.7	397
8	Behavioral influences on weight judgments in multiattribute decision making. <i>European Journal of Operational Research</i> , 1993, 67, 1-12.	5.7	327
9	The role of non-financial factors in internal credit ratings. <i>Journal of Banking and Finance</i> , 2005, 29, 509-531.	2.9	298
10	Reference-Point Formation and Updating. <i>Management Science</i> , 2011, 57, 506-519.	4.1	256
11	Choice-Based Elicitation and Decomposition of Decision Weights for Gains and Losses Under Uncertainty. <i>Management Science</i> , 2005, 51, 1384-1399.	4.1	214
12	Credit Line Usage, Checking Account Activity, and Default Risk of Bank Borrowers. <i>Review of Financial Studies</i> , 2010, 23, 3665-3699.	6.8	208
13	Bank behavior based on internal credit ratings of borrowers. <i>Journal of Banking and Finance</i> , 1998, 22, 1355-1383.	2.9	206
14	Who takes Risks When and Why: Determinants of Changes in Investor Risk Taking*. <i>Review of Finance</i> , 2013, 17, 847-883.	6.3	196
15	What Determines the Shape of the Probability Weighting Function Under Uncertainty?. <i>Management Science</i> , 2001, 47, 1712-1726.	4.1	192
16	The Role of Experience Sampling and Graphical Displays on One's Investment Risk Appetite. <i>Management Science</i> , 2013, 59, 323-340.	4.1	189
17	How Riskily Do I Invest? The Role of Risk Attitudes, Risk Perceptions, and Overconfidence. <i>Decision Analysis</i> , 2010, 7, 282-301.	2.1	186
18	Risk-value models. <i>European Journal of Operational Research</i> , 1993, 70, 135-149.	5.7	178

#	ARTICLE	IF	CITATIONS
19	Which past returns affect trading volume?. <i>Journal of Financial Markets</i> , 2009, 12, 1-31.	1.3	177
20	Ambiguity Aversion, Comparative Ignorance, and Decision Context. <i>Organizational Behavior and Human Decision Processes</i> , 2002, 88, 476-498.	2.5	176
21	Communicating Asset Risk: How Name Recognition and the Format of Historic Volatility Information Affect Risk Perception and Investment Decisions. <i>Risk Analysis</i> , 2005, 25, 597-609.	2.7	161
22	How Do Prior Outcomes Affect Risk Attitude? Comparing Escalation of Commitment and the House-Money Effect. <i>Decision Analysis</i> , 2005, 2, 30-43.	2.1	156
23	Effects of Ambiguity in Market Experiments. <i>Management Science</i> , 1993, 39, 602-615.	4.1	154
24	Home Bias in International Stock Return Expectations. <i>Journal of Behavioral Finance</i> , 2000, 1, 176-192.	0.4	154
25	The Effects of Splitting Attributes on Weights in Multiattribute Utility Measurement. <i>Management Science</i> , 1988, 34, 431-445.	4.1	153
26	The Effect of Attribute Ranges on Weights in Multiattribute Utility Measurements. <i>Management Science</i> , 1993, 39, 937-943.	4.1	144
27	Contrarian and Momentum Strategies in Germany. <i>Financial Analysts Journal</i> , 1999, 55, 104-116.	3.0	144
28	An Empirical Study on Intertemporal Decision Making Under Risk. <i>Management Science</i> , 1997, 43, 813-826.	4.1	131
29	Generally accepted rating principles: A primer. <i>Journal of Banking and Finance</i> , 2001, 25, 3-23.	2.9	125
30	Recovery rates of commercial lending: Empirical evidence for German companies. <i>Journal of Banking and Finance</i> , 2009, 33, 505-513.	2.9	122
31	Investment Decisions and Time Horizon: Risk Perception and Risk Behavior in Repeated Gambles. <i>Management Science</i> , 2005, 51, 1777-1790.	4.1	114
32	True overconfidence: The inability of rational information processing to account for apparent overconfidence. <i>Organizational Behavior and Human Decision Processes</i> , 2011, 116, 262-271.	2.5	106
33	Prospect Theory, Mental Accounting, and Differences in Aggregated and Segregated Evaluation of Lottery Portfolios. <i>Management Science</i> , 2001, 47, 716-733.	4.1	104
34	How should individual investors diversify? An empirical evaluation of alternative asset allocation policies. <i>Journal of Financial Markets</i> , 2014, 19, 62-85.	1.3	98
35	Financial Literacy and Mutual Fund Investments: Who Buys Actively Managed Funds?. <i>Schmalenbach Business Review</i> , 2010, 62, 126-153.	0.9	96
36	Hindsight Bias, Risk Perception, and Investment Performance. <i>Management Science</i> , 2009, 55, 1018-1029.	4.1	84

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37	Does commitment or feedback influence myopic loss aversion?. Journal of Economic Behavior and Organization, 2008, 67, 810-819.	2.0	80
38	A new method of scenario analysis for strategic planning. Journal of Forecasting, 1988, 7, 31-47.	2.8	79
39	September 11 and Stock Return Expectations of Individual Investors*. Review of Finance, 2005, 9, 243-279.	6.3	78
40	Information Aggregation with Random Ordering: Cascades and Overconfidence. Economic Journal, 2003, 113, 166-189.	3.6	76
41	Framing Effects in Stock Market Forecasts: The Difference Between Asking for Prices and Asking for Returns*. Review of Finance, 2007, 11, 325-357.	6.3	75
42	True Overconfidence in Interval Estimates: Evidence Based on a New Measure of Miscalibration. Journal of Behavioral Decision Making, 2013, 26, 405-417.	1.7	75
43	Willingness-to-pay and willingness-to-accept for risky and ambiguous lotteries. Journal of Risk and Uncertainty, 1995, 10, 223-233.	1.5	73
44	Do investors put their money where their mouth is? Stock market expectations and investing behavior. Journal of Banking and Finance, 2014, 46, 372-386.	2.9	65
45	On the determinants of pairs trading profitability. Journal of Financial Markets, 2015, 23, 75-97.	1.3	63
46	Ambiguity aversion in first-price sealed-bid auctions. Journal of Risk and Uncertainty, 1995, 11, 123-137.	1.5	54
47	On the Trend Recognition and Forecasting Ability of Professional Traders. Decision Analysis, 2007, 4, 176-193.	2.1	54
48	Momentum and Turnover: Evidence from the German Stock Market. Schmalenbach Business Review, 2003, 55, 108-135.	0.9	52
49	Framing Effects, Selective Information, and Market Behavior: An Experimental Analysis. Journal of Behavioral Finance, 2005, 6, 90-100.	1.7	51
50	Myopic prospect theory vs. myopic loss aversion: how general is the phenomenon?. Journal of Economic Behavior and Organization, 2005, 56, 25-38.	2.0	51
51	Why inexperienced investors do not learn: They do not know their past portfolio performance. Finance Research Letters, 2007, 4, 203-216.	6.7	51
52	How Do Banks Determine Capital? Evidence from Germany. German Economic Review, 2008, 9, 354-372.	1.1	51
53	Empirical investigation of some properties of the perceived riskiness of gambles. Organizational Behavior and Human Decision Processes, 1986, 38, 114-130.	2.5	50
54	Judged knowledge and ambiguity aversion. Theory and Decision, 1995, 39, 51-77.	1.0	44

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55	The Trading Volume Impact of Local Bias: Evidence from a Natural Experiment*. Review of Finance, 2012, 16, 867-901.	6.3	42
56	Time inconsistent preferences and the annuitization decision. Journal of Economic Behavior and Organization, 2016, 129, 37-55.	2.0	41
57	Thinking about Prices versus Thinking about Returns in Financial Markets. Journal of Finance, 2019, 74, 2997-3039.	5.1	40
58	Volatility Inadaptability: Investors Care About Risk, but Cannot Cope with Volatility*. Review of Finance, 2014, 18, 1387-1423.	6.3	39
59	The impact of endowment framing on market prices – an experimental analysis. Journal of Economic Behavior and Organization, 2000, 41, 159-176.	2.0	37
60	HOW DO MANAGERS BEHAVE IN STOCK OPTION PLANS? CLINICAL EVIDENCE FROM EXERCISE AND SURVEY DATA. Journal of Financial Research, 2009, 32, 123-155.	1.2	34
61	Can Auditors be Independent? Experimental Evidence on the Effects of Client Type. European Accounting Review, 2012, 21, 797-823.	3.8	33
62	Information aggregation with costly information and random ordering: Experimental evidence. Journal of Economic Behavior and Organization, 2006, 59, 423-432.	2.0	32
63	Overconfidence and Trading Volume. SSRN Electronic Journal, 0, , .	0.4	32
64	Second-order beliefs and the individual investor. Journal of Economic Behavior and Organization, 2014, 107, 652-666.	2.0	31
65	Testing choquet expected utility. Journal of Economic Behavior and Organization, 1994, 25, 437-457.	2.0	29
66	Beware of black swans: Taking stock of the description – experience gap in decision under uncertainty. Marketing Letters, 2014, 25, 269-280.	2.9	29
67	Losing sight of the trees for the forest? Attention allocation and anomalies. Quantitative Finance, 2016, 16, 1679-1693.	1.7	29
68	The Perception of Dependence, Investment Decisions, and Stock Prices. Journal of Finance, 2021, 76, 797-844.	5.1	28
69	The Influence of Different Investment Horizons on Risk Behavior. Journal of Behavioral Finance, 2004, 5, 75-90.	1.7	27
70	The Role of Non-Financial Factors in Internal Credit Ratings. SSRN Electronic Journal, 2002, , .	0.4	25
71	A behavioral model for asset allocation. Financial Markets and Portfolio Management, 2003, 17, 15-42.	2.0	23
72	Managerial Optimism and Corporate Investment: Is the CEO Alone Responsible for the Relation?. SSRN Electronic Journal, 0, , .	0.4	23

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73	How Should Private Investors Diversify? - An Empirical Evaluation of Alternative Asset Allocation Policies to Construct A World Market Portfolio. SSRN Electronic Journal, 0, , .	0.4	22
74	Who Takes Risks When and Why: Determinants of Changes in Investor Risk Taking. SSRN Electronic Journal, 2012, , .	0.4	21
75	Sometimes less is more – The influence of information aggregation on investment decisions. Journal of Economic Behavior and Organization, 2013, 95, 20-33.	2.0	17
76	Towards Designing Robo-advisors for Unexperienced Investors with Experience Sampling of Time-Series Data. Lecture Notes in Information Systems and Organisation, 2019, , 133-138.	0.6	16
77	Remarks on the paper – On the Measurement of Preferences in the Analytic Hierarchy Process™ by A. A. Salo and R. P. Hämmäläinen. Journal of Multi-Criteria Decision Analysis, 1997, 6, 320-321.	1.9	14
78	Risk Perception in the Short Run and in the Long Run. Marketing Letters, 1999, 10, 267-283.	2.9	14
79	Splitting the Disposition Effect: Asymmetric Reactions Towards 'Selling Winners' and 'Holding Losers'. SSRN Electronic Journal, 0, , .	0.4	14
80	The Role of Experience Sampling and Graphical Displays on One's Investment Risk Appetite. SSRN Electronic Journal, 0, , .	0.4	14
81	Framing and retirement age: The gap between willingness-to-accept and willingness-to-pay. Economic Policy, 2017, 32, 757-809.	2.3	13
82	Funding Modes of German Banks: Structural Changes and their Implications. Journal of Financial Services Research, 2010, 38, 69-93.	1.5	12
83	Why does myopia decrease the willingness to invest? Is it myopic loss aversion or myopic loss probability aversion?. Theory and Decision, 2012, 72, 35-50.	1.0	10
84	Closing a mental account: the realization effect for gains and losses. Experimental Economics, 2021, 24, 303-329.	2.1	10
85	Stochastic dominance with incomplete information on probabilities. European Journal of Operational Research, 1989, 43, 350-355.	5.7	8
86	An empirical comparison of utility assessment programs. European Journal of Operational Research, 1994, 75, 617-633.	5.7	8
87	Individual Investor Sentiment and Stock Returns - What Do We Learn from Warrant Traders?. SSRN Electronic Journal, 2009, , .	0.4	8
88	Individual Investor Sentiment and Stock Returns - What do we learn from individual warrant traders?. SSRN Electronic Journal, 0, , .	0.4	8
89	Do Investors Put Their Money Where Their Mouth Is? Stock Market Expectations and Investing Behavior. SSRN Electronic Journal, 0, , .	0.4	7
90	True Overconfidence in Interval Estimates: Evidence Based on a New Measure of Miscalibration. SSRN Electronic Journal, 0, , .	0.4	7

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91	Time Inconsistent Preferences and the Annuitization Decision. SSRN Electronic Journal, 2013, , .	0.4	7
92	Thinking About Prices Versus Thinking About Returns in Financial Markets. SSRN Electronic Journal, 2016, , .	0.4	7
93	Portfolio Choice in the Presence of Non-Tradable Income: An Experimental Analysis. German Economic Review, 2006, 7, 427-448.	1.1	6
94	The Perception of Dependence and Investment Decisions. SSRN Electronic Journal, 2016, , .	0.4	6
95	What Determines How Top Managers Value Their Stock Options?. SSRN Electronic Journal, 0, , .	0.4	6
96	Opening the Black Box: From an Individual Bias to Portfolio Performance. SSRN Electronic Journal, 0, , .	0.4	5
97	On the Trend Recognition and Forecasting Ability of Professional Traders. SSRN Electronic Journal, 0, , .	0.4	5
98	Framing Effects in Stock Market Forecasts: The Difference Between Asking for Prices and Asking for Returns. SSRN Electronic Journal, 0, , .	0.4	4
99	Investors Care About Risk, But Can't Cope with Volatility. SSRN Electronic Journal, 2011, , .	0.4	4
100	Endowment Effect for Risky Assets. , 1997, , 494-512.		4
101	Scale Dependence of Overconfidence in Stock Market Volatility Forecasts. SSRN Electronic Journal, 0, , .	0.4	4
102	The Beliefs of Others - Naive Realism and Investment Decisions. SSRN Electronic Journal, 2010, , .	0.4	3
103	Heterogeneity of Investors and Asset Pricing on a Risk-Value World. SSRN Electronic Journal, 0, , .	0.4	3
104	The Influence of Time Preferences on Retirement Timing. SSRN Electronic Journal, 2016, , .	0.4	2
105	How to Alleviate Correlation Neglect?. SSRN Electronic Journal, 2017, , .	0.4	2
106	Focusing on volatility information instead of portfolio weights as an aid to investor decisions. Experimental Economics, 2018, 21, 457-480.	2.1	2
107	The Disposition Effect in Boom and Bust Markets. SSRN Electronic Journal, 0, , .	0.4	2
108	Why so Negative? Belief Formation in Boom and Bust Markets. SSRN Electronic Journal, 0, , .	0.4	2

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109	Losing Sight of the Trees for the Forest? Attention Shifts and Pairs Trading. SSRN Electronic Journal, 0, , .	0.4	1
110	When Risk and Return are Not Enough: The Role of Loss Aversion in Private Investors' Choice of Mutual Fund Fee Structures. SSRN Electronic Journal, 0, , .	0.4	1
111	When saving is not enough – wealth decumulation in retirement. Journal of Pension Economics and Finance, 2022, 21, 446-473.	0.9	1
112	Sometimes Less is More – The Influence of Information Aggregation on Investment Decisions. SSRN Electronic Journal, 0, , .	0.4	1
113	Failure to Delegate. SSRN Electronic Journal, 0, , .	0.4	1
114	Ansätze zur Messung der Äquivalenz von Ratingsystemen. Zeitschrift für Bankrecht Und Bankwirtschaft, 2004, 16, 28-37.	0.1	0
115	Overreaction in Stock Forecasts and Prices. SSRN Electronic Journal, 2009, , .	0.4	0
116	Will Investors Adapt Their Investment Behavior When Faced with a Change in Information Feedback and Investment Flexibility?. SSRN Electronic Journal, 2011, , .	0.4	0
117	The Willingness to Pay, Accept and Retire. SSRN Electronic Journal, 0, , .	0.4	0
118	The Power of Information How Portfolio Weights Influence Investors Asset Allocation. SSRN Electronic Journal, 2014, , .	0.4	0
119	Money Doctors or Self-Medication? Equity Portfolio Delegation During Stock Market Crises. SSRN Electronic Journal, 0, , .	0.4	0
120	Closing a Mental Account: The Realization Effect for Gains and Losses. SSRN Electronic Journal, 2018, , .	0.4	0
121	Why do Shareholders Tender? Shareholder Reactions to Tender Offers: Evidence from Germany. SSRN Electronic Journal, 0, , .	0.4	0
122	Decision under risk: incomplete information and multiple objectives. , 2010, , 291-322.		0
123	Decision making under certainty and with multiple objectives: multiattribute value functions. , 2010, , 125-167.		0
124	Decisions under risk and one objective. , 2010, , 235-289.		0
125	Ambiguitätseffekte in experimentellen Märkten. , 1993, , 33-47.		0
126	When Saving is Not Enough - The Wealth Decumulation Decision in Retirement. SSRN Electronic Journal, 0, , .	0.4	0