Jungmu Kim

List of Publications by Year
in descending order

15 papers	46 citations	1937685 4 h-index	1872680 6 g-index
15 all docs	15 docs citations	15 times ranked	28 citing authors

#	Article	IF	Citations
1	Idiosyncratic volatility, turnover and the cross-section of stock returns: evidence from the Korean stock market. International Journal of Emerging Markets, 2023, 18, 6192-6213.	2.2	0
2	Predictability of OTC Option Volatility for Future Stock Volatility. Sustainability, 2020, 12, 5200.	3.2	1
3	Individual Investors, Average Skewness, and Market Returns. Sustainability, 2020, 12, 8357.	3.2	1
4	Institutional Investorsâ€™ Trading Response to Stock Market Anomalies: Evidence from Korea. Sustainability, 2020, 12, 1420.	3.2	1
5	Is Low-Volatility Investing Sustainable in the SME Stock Market of Korea? A Risk and Return Analysis. Sustainability, 2019, 11, 3654.	3.2	2
6	Is Factor Investing Sustainable after Price Impact Costs? The Capacity of Factor Investing in Korea. Sustainability, 2019, 11, 4797.	3.2	2
7	Premiums for Non-Sustainable and Sustainable Components of Market Volatility: Evidence from the Korean Stock Market. Sustainability, 2019, 11, 5123.	3.2	2
8	Which Corporate Social Responsibility Performance Affects the Cost of Equity? Evidence from Korea. Sustainability, 2019, 11, 2947.	3.2	17
9	An Empirical Analysis of Bitcoin Price Jump Risk. Sustainability, 2019, 11, 2012.	3.2	5
10	The Effect of Housing Prices on Bank Performance in Korea. Sustainability, 2019, 11, 6242.	3.2	1
11	The Effect of Systematic Default Risk on Credit Risk Premiums. Sustainability, 2019, 11, 6039.	3.2	1
12	Do Corporate Social Responsibility Activities Reduce Credit Risk? Short and Long-Term Perspectives. Sustainability, 2019, 11, 6962.	3.2	6
13	Sustainability Managed against Downside Risk and the Cost of Equity: Evidence in Korea. Sustainability, 2018, 10, 3969.	3.2	4
14	Robustness of Idiosyncratic Volatility Puzzle in the Korean Stock Market. Korean Journal of Financial Studies, 2018, 47, 635-671.	0.4	2
15	Aggregate idiosyncratic volatility and stock return predictability: Evidence from the Korean stock market. Investment Analysts Journal, 2017, 46, 294-310.	1.0	1