

Lisa A Kramer

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2073170/publications.pdf>

Version: 2024-02-01

23
papers

1,827
citations

840776

11
h-index

888059

17
g-index

24
all docs

24
docs citations

24
times ranked

757
citing authors

#	ARTICLE	IF	CITATIONS
1	Winter Blues: A SAD Stock Market Cycle. <i>American Economic Review</i> , 2003, 93, 324-343.	8.5	873
2	Losing Sleep at the Market: The Daylight Saving Anomaly. <i>American Economic Review</i> , 2000, 90, 1005-1011.	8.5	408
3	Winter blues and time variation in the price of risk. <i>Journal of Empirical Finance</i> , 2005, 12, 291-316.	1.8	103
4	Seasonal Asset Allocation: Evidence from Mutual Fund Flows. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 71-109.	3.5	73
5	This is Your Portfolio on Winter. <i>Social Psychological and Personality Science</i> , 2012, 3, 193-199.	3.9	70
6	Losing Sleep at the Market: The Daylight Saving Anomaly: Reply. <i>American Economic Review</i> , 2002, 92, 1257-1263.	8.5	48
7	A careful re-examination of seasonality in international stock markets: Comment on sentiment and stock returns. <i>Journal of Banking and Finance</i> , 2012, 36, 934-956.	2.9	45
8	Seasonally Varying Preferences: Theoretical Foundations for an Empirical Regularity. <i>Review of Asset Pricing Studies</i> , 2014, 4, 39-77.	2.5	33
9	Seasonal Variation in Treasury Returns. <i>Critical Finance Review</i> , 2015, 4, 45-115.	0.9	29
10	Is it the weather? Comment. <i>Journal of Banking and Finance</i> , 2009, 33, 578-582.	2.9	26
11	Seasonal Asset Allocation: Evidence from Mutual Fund Flows. <i>SSRN Electronic Journal</i> , 0, , .	0.4	22
12	Challenging the Iconography of Oppression in Marketing: Confronting Speciesism Through Art and Visual Culture. <i>Journal of Animal Ethics</i> , 2018, 8, 80-92.	0.2	16
13	Estimating the Equity Premium. <i>Journal of Financial and Quantitative Analysis</i> , 2010, 45, 813-846.	3.5	15
14	Winter Blues and Time Variation in the Price of Risk. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	12
15	Human Stakeholders and the Use of Animals in Drug Development. <i>Business and Society Review</i> , 2018, 123, 3-58.	1.7	11
16	Seasonal Variation in Treasury Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
17	Does Risk Aversion Vary During the Year? Evidence from Bid-Ask Spreads. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
18	Seasonally Varying Preferences: Theoretical Foundations for an Empirical Regularity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7

#	ARTICLE	IF	CITATIONS
19	Effects of Daylight-Saving Time Changes on Stock Market Volatility: A Comment. Psychological Reports, 2010, 107, 877-887.	1.7	6
20	The spillover effects of management overconfidence on analyst forecasts. Journal of Behavioral and Experimental Finance, 2016, 12, 79-92.	3.8	6
21	Effects of Daylight-Saving Time Changes on Stock Market Returns and Stock Market Volatility: Rebuttal. Psychological Reports, 2013, 112, 89-99.	1.7	4
22	Financial Economics, Time Variation in the Market Return. , 2009, , 375-393.		0
23	Financial Economics: Time Variation in the Market Return. , 2017, , 1-23.		0