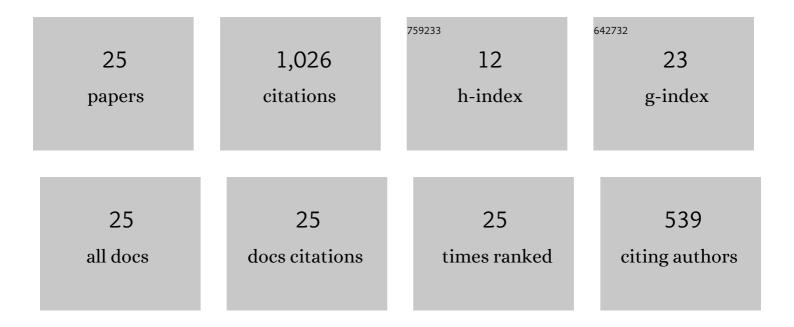
David Yechiam Aharon

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/3045814/publications.pdf

Version: 2024-02-01



#	Article	IF	CITATIONS
1	Infected Markets: Novel Coronavirus, Government Interventions, and Stock Return Volatility around the Globe. Finance Research Letters, 2020, 35, 101597.	6.7	398
2	COVID-19, government policy responses, and stock market liquidity around the world: A note. Research in International Business and Finance, 2021, 56, 101359.	5.9	128
3	Dynamic spillovers between the term structure of interest rates, bitcoin, and safe-haven currencies. Financial Innovation, 2021, 7, 59.	6.4	64
4	Bitcoin and the day-of-the-week effect. Finance Research Letters, 2019, 31, .	6.7	60
5	Term spreads and the COVID-19 pandemic: Evidence from international sovereign bond markets. Finance Research Letters, 2022, 44, 102042.	6.7	53
6	Twitter-Based uncertainty and cryptocurrency returns. Research in International Business and Finance, 2022, 59, 101546.	5.9	53
7	Volatility in International Sovereign Bond Markets: The role of government policy responses to the COVID-19 pandemic. Finance Research Letters, 2021, 43, 102011.	6.7	48
8	COVID-19, government interventions and emerging capital markets performance. Research in International Business and Finance, 2021, 58, 101492.	5.9	37
9	COVID-19, government measures and hospitality industry performance. PLoS ONE, 2021, 16, e0255819.	2.5	30
10	Can investor sentiment predict the size premium?. International Review of Financial Analysis, 2019, 63, 10-26.	6.6	26
11	Seasonal and Calendar Effects and the Price Efficiency of Cryptocurrencies. Finance Research Letters, 2022, 46, 102354.	6.7	23
12	COVID-19 related media sentiment and the yield curve of G-7 economies. North American Journal of Economics and Finance, 2022, 61, 101678.	3.5	21
13	Seasonal patterns and calendar anomalies in the commodity market for natural resources. Resources Policy, 2019, 63, 101435.	9.6	14
14	Uncertainty, Fear and Herding Behavior: Evidence from Size-Ranked Portfolios. Journal of Behavioral Finance, 2021, 22, 320-337.	1.7	13
15	How much happiness can we find in the U.S. fear Index?. Finance Research Letters, 2019, 30, 246-258.	6.7	11
16	The Impact of Financial Leverage on the Variance of Stock Returns. International Journal of Financial Studies, 2019, 7, 14.	2.3	9
17	The impact of government interventions on cross-listed securities: Evidence from the COVID-19 pandemic. Finance Research Letters, 2022, 46, 102276.	6.7	8
18	What drives the demand for information in the commodity market?. Resources Policy, 2018, 59, 532-543.	9.6	7

#	Article	IF	CITATIONS
19	Sentiment, Confidence and Uncertainty: The Case of Tourism and Leisure Stocks. Cornell Hospitality Quarterly, 2022, 63, 385-398.	3.8	5
20	Term Spreads and the COVID-19 Pandemic: Evidence from International Sovereign Bond Markets. SSRN Electronic Journal, 0, , .	0.4	5
21	Everybody likes shopping, including the US capital market. Physica A: Statistical Mechanics and Its Applications, 2020, 551, 124173.	2.6	4
22	When do retail investors pay attention to their trading platforms?. North American Journal of Economics and Finance, 2020, 53, 101209.	3.5	4
23	The impact of Robinhood traders on the volatility of cross-listed securities. Research in International Business and Finance, 2022, 60, 101619.	5.9	4
24	The length of the trading day and trading volume. Eurasian Business Review, 2019, 9, 137-156.	4.2	1
25	The Impact of Financial Leverage on Shareholders' Systematic Risk. Sustainability, 2019, 11, 6548.	3.2	0