

David Yechiam Aharon

List of Publications by Year in descending order

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Version: 2024-02-01

25
papers

1,026
citations

759233

12
h-index

642732

23
g-index

25
all docs

25
docs citations

25
times ranked

539
citing authors

#	ARTICLE	IF	CITATIONS
1	Sentiment, Confidence and Uncertainty: The Case of Tourism and Leisure Stocks. <i>Cornell Hospitality Quarterly</i> , 2022, 63, 385-398.	3.8	5
2	Term spreads and the COVID-19 pandemic: Evidence from international sovereign bond markets. <i>Finance Research Letters</i> , 2022, 44, 102042.	6.7	53
3	The impact of government interventions on cross-listed securities: Evidence from the COVID-19 pandemic. <i>Finance Research Letters</i> , 2022, 46, 102276.	6.7	8
4	Seasonal and Calendar Effects and the Price Efficiency of Cryptocurrencies. <i>Finance Research Letters</i> , 2022, 46, 102354.	6.7	23
5	Twitter-Based uncertainty and cryptocurrency returns. <i>Research in International Business and Finance</i> , 2022, 59, 101546.	5.9	53
6	The impact of Robinhood traders on the volatility of cross-listed securities. <i>Research in International Business and Finance</i> , 2022, 60, 101619.	5.9	4
7	COVID-19 related media sentiment and the yield curve of G-7 economies. <i>North American Journal of Economics and Finance</i> , 2022, 61, 101678.	3.5	21
8	Uncertainty, Fear and Herding Behavior: Evidence from Size-Ranked Portfolios. <i>Journal of Behavioral Finance</i> , 2021, 22, 320-337.	1.7	13
9	COVID-19, government policy responses, and stock market liquidity around the world: A note. <i>Research in International Business and Finance</i> , 2021, 56, 101359.	5.9	128
10	Volatility in International Sovereign Bond Markets: The role of government policy responses to the COVID-19 pandemic. <i>Finance Research Letters</i> , 2021, 43, 102011.	6.7	48
11	Dynamic spillovers between the term structure of interest rates, bitcoin, and safe-haven currencies. <i>Financial Innovation</i> , 2021, 7, 59.	6.4	64
12	COVID-19, government measures and hospitality industry performance. <i>PLoS ONE</i> , 2021, 16, e0255819.	2.5	30
13	COVID-19, government interventions and emerging capital markets performance. <i>Research in International Business and Finance</i> , 2021, 58, 101492.	5.9	37
14	Everybody likes shopping, including the US capital market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 551, 124173.	2.6	4
15	When do retail investors pay attention to their trading platforms?. <i>North American Journal of Economics and Finance</i> , 2020, 53, 101209.	3.5	4
16	Infected Markets: Novel Coronavirus, Government Interventions, and Stock Return Volatility around the Globe. <i>Finance Research Letters</i> , 2020, 35, 101597.	6.7	398
17	Seasonal patterns and calendar anomalies in the commodity market for natural resources. <i>Resources Policy</i> , 2019, 63, 101435.	9.6	14
18	The length of the trading day and trading volume. <i>Eurasian Business Review</i> , 2019, 9, 137-156.	4.2	1

#	ARTICLE	IF	CITATIONS
19	The Impact of Financial Leverage on the Variance of Stock Returns. International Journal of Financial Studies, 2019, 7, 14.	2.3	9
20	Can investor sentiment predict the size premium?. International Review of Financial Analysis, 2019, 63, 10-26.	6.6	26
21	The Impact of Financial Leverage on Shareholders' Systematic Risk. Sustainability, 2019, 11, 6548.	3.2	0
22	Bitcoin and the day-of-the-week effect. Finance Research Letters, 2019, 31, .	6.7	60
23	How much happiness can we find in the U.S. fear Index?. Finance Research Letters, 2019, 30, 246-258.	6.7	11
24	What drives the demand for information in the commodity market?. Resources Policy, 2018, 59, 532-543.	9.6	7
25	Term Spreads and the COVID-19 Pandemic: Evidence from International Sovereign Bond Markets. SSRN Electronic Journal, 0, , .	0.4	5