Jeewon Jang

List of Publications by Year
in descending order

7 papers	77 citations	1937457 4 h-index	1872570 6 g-index
7 all docs	7 docs citations	7 times ranked	48 citing authors

#	Article	IF	Citations
1	Probability of price crashes, rational speculative bubbles, and the cross-section of stock returns. Journal of Financial Economics, 2019, 132, 222-247.	4.6	50
2	Stock return anomalies and individual investors in the Korean stock market. Pacific-Basin Finance Journal, 2017, 46, 141-157.	2.0	7
3	An intertemporal CAPM with higher-order moments. North American Journal of Economics and Finance, 2017, 42, 314-337.	1.8	1
4	State-Dependent Variations in the Expected Illiquidity Premium. Review of Finance, 2016, , rfw053.	3.2	2
5	State-Dependent Illiquidity Premium in the Korean Stock Market. Emerging Markets Finance and Trade, 2015, 51, 400-417.	1.7	5
6	Liquidity Risk and Expected Stock Returns in Korea: A New Approach. Asia-Pacific Journal of Financial Studies, 2012, 41, 704-738.	0.6	12
7	What Drives Stock Market Underreaction to Liquidity Shocks? Evidence from Korea*. Asia-Pacific Journal of Financial Studies, 0, , .	0.6	0