

# Hui Guo

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/425510/publications.pdf>

Version: 2024-02-01

15  
papers

814  
citations

1163117

8  
h-index

1199594

12  
g-index

16  
all docs

16  
docs citations

16  
times ranked

384  
citing authors

#	ARTICLE	IF	CITATIONS
1	Uncovering the Risk-Return Relation in the Stock Market. <i>Journal of Finance</i> , 2006, 61, 1433-1463.	5.1	372
2	Average Idiosyncratic Volatility in G7 Countries. <i>Review of Financial Studies</i> , 2008, 21, 1259-1296.	6.8	157
3	On the Relation between EGARCH Idiosyncratic Volatility and Expected Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 271-296.	3.5	69
4	Limited Stock Market Participation and Asset Prices in a Dynamic Economy. <i>Journal of Financial and Quantitative Analysis</i> , 2004, 39, 495-516.	3.5	65
5	Is the Value Premium a Proxy for Time-Varying Investment Opportunities? Some Time-Series Evidence. <i>Journal of Financial and Quantitative Analysis</i> , 2009, 44, 133-154.	3.5	56
6	Options-implied variance and future stock returns. <i>Journal of Banking and Finance</i> , 2014, 44, 93-113.	2.9	28
7	Average Idiosyncratic Volatility in G7 Countries. <i>SSRN Electronic Journal</i> , 0, , .	0.4	23
8	Forecasting foreign exchange rates using idiosyncratic volatility. <i>Journal of Banking and Finance</i> , 2008, 32, 1322-1332.	2.9	17
9	IPO First-Day Return and Ex Ante Equity Premium. <i>Journal of Financial and Quantitative Analysis</i> , 2011, 46, 871-905.	3.5	12
10	Market Illiquidity and Conditional Equity Premium. <i>Financial Management</i> , 2017, 46, 743-766.	2.7	7
11	Uncovering China's Stock Market Risk Return Relation: Crazy Casino Punters or Risk Averse Investors?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
12	Uncovering the Relation between Aggregate Stock Illiquidity and Expected Excess Market Returns. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	1
13	Conditional Equity Premium and Aggregate Investment: Is the Stock Market a Sideshow?. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	1
14	What Drives Aggregate Investment: Investor Sentiment or Time-Varying Equity Premium?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
15	Conditional Equity Premium and Aggregate Corporate Investment. <i>Journal of Money, Credit and Banking</i> , 2023, 55, 251-295.	1.6	0