

Hui Guo

List of Publications by Year in descending order

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