

Christo Auret

List of Publications by Year in descending order

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Version: 2024-02-01

19
papers

160
citations

1307366

7
h-index

1199470

12
g-index

19
all docs

19
docs citations

19
times ranked

71
citing authors

#	ARTICLE	IF	CITATIONS
1	Book-to-market ratio and returns on the JSE. <i>Investment Analysts Journal</i> , 2006, 35, 31-38.	0.4	36
2	Another look at the cross-section of average returns on the JSE. <i>Investment Analysts Journal</i> , 2009, 38, 23-38.	0.4	21
3	Do the value, size and January effects exist on the JSE?. <i>Investment Analysts Journal</i> , 2011, 40, 29-37.	0.4	17
4	Post-issue operating performance of firms listing on the JSE. <i>Investment Analysts Journal</i> , 2008, 37, 21-29.	0.4	14
5	Volatility transmission in the South African white maize futures market. <i>Eurasian Economic Review</i> , 2020, 10, 71-88.	1.7	11
6	Idiosyncratic risk and anomaly persistence on the Johannesburg Stock Exchange (JSE). <i>Investment Analysts Journal</i> , 2016, 45, 31-46.	0.4	8
7	Stock prices as a leading indicator of economic activity in South Africa: Evidence from the JSE. <i>Investment Analysts Journal</i> , 2012, 41, 39-50.	0.4	7
8	Univariate tests of momentum on the JSE. <i>Investment Analysts Journal</i> , 2017, 46, 149-164.	0.4	7
9	The effectiveness of price limits in the South African white maize futures market. <i>Investment Analysts Journal</i> , 2018, 47, 193-208.	0.4	7
10	A time-series approach to testing the cash-flow beta on the JSE. <i>Investment Analysts Journal</i> , 2014, 43, 59-69.	0.4	4
11	Do share prices lead economic activity in emerging markets? Evidence from South Africa using Granger-causality tests. <i>Investment Analysts Journal</i> , 2017, 46, 200-212.	0.4	4
12	Liquidity and the convergence to market efficiency. <i>Investment Analysts Journal</i> , 2018, 47, 209-228.	0.4	4
13	Can non-momentum factor premiums explain the momentum anomaly on the JSE? An in-depth portfolio attribution analysis. <i>Investment Analysts Journal</i> , 2019, 48, 1-17.	0.4	4
14	The effects of uncertainty on investor expectations and volatility in the South African white maize futures market. <i>Investment Analysts Journal</i> , 2020, 49, 165-179.	0.4	4
15	Style rotation on the JSE. <i>Finance Research Letters</i> , 2022, 46, 102504.	3.4	4
16	A panel-data analysis of the explanatory power of factor premiums on the Johannesburg Stock Exchange (JSE). <i>Investment Analysts Journal</i> , 2019, 48, 102-113.	0.4	3
17	Idiosyncratic momentum on the JSE. <i>Investment Analysts Journal</i> , 2020, 49, 180-198.	0.4	3
18	Volatility transmission in maize futures markets of major exporters. <i>Investment Analysts Journal</i> , 2019, 48, 173-187.	0.4	2

#	ARTICLE	IF	CITATIONS
19	Do Mutual Funds Attract the Right Investor? A Stochastic Dominance Approach. Journal of Economics and Behavioral Studies, 2013, 5, 905-914.	0.1	0