

Christo Auret

List of Publications by Year in descending order

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19
papers

160
citations

1307366

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1199470

12
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19
all docs

19
docs citations

19
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71
citing authors

#	ARTICLE	IF	CITATIONS
1	Style rotation on the JSE. Finance Research Letters, 2022, 46, 102504.	3.4	4
2	Volatility transmission in the South African white maize futures market. Eurasian Economic Review, 2020, 10, 71-88.	1.7	11
3	The effects of uncertainty on investor expectations and volatility in the South African white maize futures market. Investment Analysts Journal, 2020, 49, 165-179.	0.4	4
4	Idiosyncratic momentum on the JSE. Investment Analysts Journal, 2020, 49, 180-198.	0.4	3
5	Can non-momentum factor premiums explain the momentum anomaly on the JSE? An in-depth portfolio attribution analysis. Investment Analysts Journal, 2019, 48, 1-17.	0.4	4
6	Volatility transmission in maize futures markets of major exporters. Investment Analysts Journal, 2019, 48, 173-187.	0.4	2
7	A panel-data analysis of the explanatory power of factor premiums on the Johannesburg Stock Exchange (JSE). Investment Analysts Journal, 2019, 48, 102-113.	0.4	3
8	The effectiveness of price limits in the South African white maize futures market. Investment Analysts Journal, 2018, 47, 193-208.	0.4	7
9	Liquidity and the convergence to market efficiency. Investment Analysts Journal, 2018, 47, 209-228.	0.4	4
10	Do share prices lead economic activity in emerging markets? Evidence from South Africa using Granger-causality tests. Investment Analysts Journal, 2017, 46, 200-212.	0.4	4
11	Univariate tests of momentum on the JSE. Investment Analysts Journal, 2017, 46, 149-164.	0.4	7
12	Idiosyncratic risk and anomaly persistence on the Johannesburg Stock Exchange (JSE). Investment Analysts Journal, 2016, 45, 31-46.	0.4	8
13	A time-series approach to testing the cash-flow beta on the JSE. Investment Analysts Journal, 2014, 43, 59-69.	0.4	4
14	Do Mutual Funds Attract the Right Investor? A Stochastic Dominance Approach. Journal of Economics and Behavioral Studies, 2013, 5, 905-914.	0.1	0
15	Stock prices as a leading indicator of economic activity in South Africa: Evidence from the JSE. Investment Analysts Journal, 2012, 41, 39-50.	0.4	7
16	Do the value, size and January effects exist on the JSE?. Investment Analysts Journal, 2011, 40, 29-37.	0.4	17
17	Another look at the cross-section of average returns on the JSE. Investment Analysts Journal, 2009, 38, 23-38.	0.4	21
18	Post-issue operating performance of firms listing on the JSE. Investment Analysts Journal, 2008, 37, 21-29.	0.4	14

#	ARTICLE	IF	CITATIONS
19	Book-to-market ratio and returns on the JSE. Investment Analysts Journal, 2006, 35, 31-38.	0.4	36