

# Cheoljun Eom

## List of Publications by Year in descending order

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Version: 2024-02-01

25  
papers

631  
citations

759055

12  
h-index

610775

24  
g-index

25  
all docs

25  
docs citations

25  
times ranked

417  
citing authors

#	ARTICLE	IF	CITATIONS
1	Market efficiency in foreign exchange markets. Physica A: Statistical Mechanics and Its Applications, 2007, 382, 209-212.	1.2	108
2	Hurst exponent and prediction based on weak-form efficient market hypothesis of stock markets. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 4630-4636.	1.2	85
3	Bitcoin and investor sentiment: Statistical characteristics and predictability. Physica A: Statistical Mechanics and Its Applications, 2019, 514, 511-521.	1.2	76
4	Long-term memory and volatility clustering in high-frequency price changes. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 1247-1254.	1.2	69
5	Topological properties of stock networks based on minimal spanning tree and random matrix theory in financial time series. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 900-906.	1.2	65
6	Relationship between efficiency and predictability in stock price change. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5511-5517.	1.2	40
7	Deterministic factors of stock networks based on cross-correlation in financial market. Physica A: Statistical Mechanics and Its Applications, 2007, 383, 139-146.	1.2	27
8	Topological Properties of a Minimal Spanning Tree in the Korean and the American Stock Markets. Journal of the Korean Physical Society, 2007, 51, 1432.	0.3	24
9	Effects of common factors on stock correlation networks and portfolio diversification. International Review of Financial Analysis, 2017, 49, 1-11.	3.1	22
10	Fat tails in financial return distributions revisited: Evidence from the Korean stock market. Physica A: Statistical Mechanics and Its Applications, 2019, 526, 121055.	1.2	21
11	The effect of a market factor on information flow between stocks using the minimal spanning tree. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 1643-1652.	1.2	18
12	Statistical Investigation of Connected Structures of Stock Networks in a Financial Time Series. Journal of the Korean Physical Society, 2008, 53, 3837-3841.	0.3	13
13	Effects of time dependency and efficiency on information flow in financial markets. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5219-5224.	1.2	12
14	Effect of changing data size on eigenvalues in the Korean and Japanese stock markets. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 4780-4786.	1.2	11
15	Effects of the market factor on portfolio diversification: the case of market crashes. Investment Analysts Journal, 2015, 44, 71-83.	0.4	8
16	A new method for better portfolio investment: A case of the Korean stock market. Pacific-Basin Finance Journal, 2018, 49, 213-231.	2.0	6
17	Lottery mindset, mispricing and idiosyncratic volatility puzzle: Evidence from the Chinese stock market. North American Journal of Economics and Finance, 2020, 54, 101266.	1.8	6
18	Effects of the fat-tail distribution on the relationship between prospect theory value and expected return. North American Journal of Economics and Finance, 2020, 51, 101052.	1.8	5

#	ARTICLE	IF	CITATIONS
19	Limitations of portfolio diversification through fat tails of the return Distributions: Some empirical evidence. North American Journal of Economics and Finance, 2021, 56, 101358.	1.8	4
20	Two-faced property of a market factor in asset pricing and diversification effect. Physica A: Statistical Mechanics and Its Applications, 2017, 471, 190-199.	1.2	3
21	Investor attention, firm-specific characteristic, and momentum: A case of the Korean stock market. Research in International Business and Finance, 2021, 57, 101404.	3.1	3
22	Cross-Sectional Mispricing and Idiosyncratic Volatility : A New Approach. Korean Journal of Financial Studies, 2018, 47, 471-503.	0.3	3
23	Programs trades and trade regulation: An evidence of the Korean securities market. Journal of Futures Markets, 2020, 40, 44-66.	0.9	1
24	A Study on the Information Effect of Realized Skewness and Kurtosis in Volatility Forecasting Using the Heterogeneous Autoregressive Model. Korean Management Review, 2016, 45, 1173.	0.0	1
25	Grouping Properties of Industry Sectors in Financial Markets. SSRN Electronic Journal, 0, , .	0.4	0