

# Cheoljun Eom

## List of Publications by Year in descending order

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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	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
2	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
3	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
4	Programs trades and trade regulation: An evidence of the Korean securities market. Journal of Futures Markets, 2020, 40, 44-66.	0.9	1
5	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
6	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
7	Bitcoin and investor sentiment: Statistical characteristics and predictability. Physica A: Statistical Mechanics and Its Applications, 2019, 514, 511-521.	1.2	76
8	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
9	Cross-Sectional Mispricing and Idiosyncratic Volatility : A New Approach. Korean Journal of Financial Studies, 2018, 47, 471-503.	0.3	3
10	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
11	Effects of common factors on stock correlation networks and portfolio diversification. International Review of Financial Analysis, 2017, 49, 1-11.	3.1	22
12	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
13	Effects of the market factor on portfolio diversification: the case of market crashes. Investment Analysts Journal, 2015, 44, 71-83.	0.4	8
14	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
15	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
16	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
17	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
18	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

#	ARTICLE	IF	CITATIONS
19	Relationship between efficiency and predictability in stock price change. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5511-5517.	1.2	40
20	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
21	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
22	Market efficiency in foreign exchange markets. Physica A: Statistical Mechanics and Its Applications, 2007, 382, 209-212.	1.2	108
23	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
24	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
25	Grouping Properties of Industry Sectors in Financial Markets. SSRN Electronic Journal, 0, , .	0.4	0