

Sungbin Sohn

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6779212/publications.pdf>

Version: 2024-02-01

11
papers

220
citations

1307594

7
h-index

1588992

8
g-index

11
all docs

11
docs citations

11
times ranked

118
citing authors

#	ARTICLE	IF	CITATIONS
1	Idiosyncratic return variation: Firm-specific information or noise?. Finance Research Letters, 2022, 47, 102789.	6.7	0
2	After the Splits: Information Flow between Bitcoin and Bitcoin Family. Chaos, Solitons and Fractals, 2021, 142, 110464.	5.1	18
3	Flight to quality and implicit guarantee: Evidence from Chinese trust products. International Review of Economics and Finance, 2021, 75, 399-419.	4.5	1
4	BitMEX bitcoin derivatives: Price discovery, informational efficiency, and hedging effectiveness. Journal of Futures Markets, 2020, 40, 23-43.	1.8	79
5	Price discovery and microstructure in ether spot and derivative markets. International Review of Financial Analysis, 2020, 71, 101506.	6.6	21
6	Stock market uncertainty and economic fundamentals: an entropy-based approach. Quantitative Finance, 2019, 19, 1151-1163.	1.7	31
7	Price discovery among SSE 50 Index-based spot, futures, and options markets. Journal of Futures Markets, 2019, 39, 238-259.	1.8	38
8	Real Estate Soars and Financial Crises: Recent Stories. Sustainability, 2018, 10, 4559.	3.2	17
9	Could the Extended Trading of CSI 300 Index Futures Facilitate Its Role of Price Discovery?. Journal of Futures Markets, 2017, 37, 717-740.	1.8	13
10	Price Discovery in Bitcoin Futures: Evidence From BitMEX. SSRN Electronic Journal, 0, , .	0.4	2
11	Price Discovery and Microstructure in Ether Spot and Derivative Markets. SSRN Electronic Journal, 0, , .	0.4	0