

Bumjean Sohn

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7665190/publications.pdf>

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7
papers

749
citations

1937685

4
h-index

2053705

5
g-index

7
all docs

7
docs citations

7
times ranked

483
citing authors

#	ARTICLE	IF	CITATIONS
1	Stock Market Volatility and Macroeconomic Fundamentals. Review of Economics and Statistics, 2013, 95, 776-797.	4.3	713
2	Which power variation predicts volatility well?. Journal of Empirical Finance, 2009, 16, 686-700.	1.8	19
3	Cross-Section of Equity Returns: Stock Market Volatility and Priced Factors. SSRN Electronic Journal, 0, , .	0.4	6
4	Foreign Investment in Emerging Markets: International Diversification or Familiarity Bias?. Emerging Markets Finance and Trade, 2018, 54, 2169-2191.	3.1	5
5	Early warning indicators of banking crisis and bank related stock returns. Finance Research Letters, 2016, 18, 193-198.	6.7	4
6	Aggregate Volatility Risk and Empirical Factors: An International Study. Emerging Markets Finance and Trade, 2021, 57, 1489-1513.	3.1	2
7	Long-term perspective on the stock market matters in asset pricing. Finance Research Letters, 2016, 16, 162-170.	6.7	0