

# Bumjean Sohn

## List of Publications by Year in descending order

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7  
papers

749  
citations

1937685

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h-index

2053705

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g-index

7  
all docs

7  
docs citations

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times ranked

483  
citing authors

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