

Yigit Atilgan

List of Publications by Year in descending order

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Version: 2024-02-01

25
papers

382
citations

1039880

9
h-index

887953

17
g-index

25
all docs

25
docs citations

25
times ranked

218
citing authors

#	ARTICLE	IF	CITATIONS
1	Left-tail momentum: Underreaction to bad news, costly arbitrage and equity returns. <i>Journal of Financial Economics</i> , 2020, 135, 725-753.	4.6	148
2	Volatility spreads and earnings announcement returns. <i>Journal of Banking and Finance</i> , 2014, 38, 205-215.	1.4	53
3	Implied Volatility Spreads and Expected Market Returns. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 87-101.	1.8	34
4	Studies of Equity Returns in Emerging Markets: A Literature Review. <i>Emerging Markets Finance and Trade</i> , 2015, 51, 757-773.	1.7	22
5	Global downside risk and equity returns. <i>Journal of International Money and Finance</i> , 2019, 98, 102065.	1.3	22
6	Downside Risk in Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 65-83.	1.7	21
7	Derivative markets in emerging economies: A survey. <i>International Review of Economics and Finance</i> , 2016, 42, 88-102.	2.2	19
8	Downside Beta and Equity Returns around the World. <i>Journal of Portfolio Management</i> , 2018, 44, 39-54.	0.3	16
9	Cross-listed Bonds, Information Asymmetry, and Conservatism in Credit Ratings. <i>Journal of Money, Credit and Banking</i> , 2015, 47, 897-929.	0.9	11
10	Liquidity and equity returns in Borsa Istanbul. <i>Applied Economics</i> , 2016, 48, 5075-5092.	1.2	8
11	Downside beta and the cross section of equity returns: A decade later. <i>European Financial Management</i> , 2020, 26, 316-347.	1.7	8
12	The performance of hedge fund indices. <i>Borsa Istanbul Review</i> , 2013, 13, 30-52.	2.4	6
13	Price discovery in emerging market ETFs. <i>Applied Economics</i> , 2022, 54, 5476-5496.	1.2	4
14	Investor reaction to accounting misstatements under IFRS : Australian evidence. <i>Accounting and Finance</i> , 2020, 60, 2467-2512.	1.7	2
15	Decomposing value globally. <i>Applied Economics</i> , 2020, 52, 4659-4676.	1.2	2
16	Risk-Adjusted Performances of World Equity Indices. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 706-721.	1.7	1
17	Share issuance and equity returns in Borsa Istanbul. <i>International Review of Economics and Finance</i> , 2016, 43, 320-333.	2.2	1
18	The Cross-Section of Equity Returns in Emerging Markets. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1

#	ARTICLE	IF	CITATIONS
19	Predicting Equity Returns in Emerging Markets. Emerging Markets Finance and Trade, 2020, , 1-18.	1.7	1
20	Reward-to-Risk Ratios of Funds of Hedge Funds. , 2013, , 275-287.		1
21	Macroeconomic factors and equity returns in Borsa Ä°stanbul. Ä°ktisat/iÄ°letme Ve Finans Dergisi, 2015, 30, .	0.1	1
22	Studies of Equity Returns in Emerging Markets: A Literature Review. SSRN Electronic Journal, 0, , .	0.4	0
23	The impact of debt covenants on earnings announcement returns. Applied Economics, 2021, 53, 5826-5842.	1.2	0
24	The Intertemporal Relation between Tail Risk and Funds of Hedge Funds Returns. , 2013, , 381-392.		0
25	Reward-to-Risk Ratios in Turkish Financial Markets. Ä°ktisat/iÄ°letme Ve Finans Dergisi, 2013, 28, .	0.1	0