Soosung Hwang

List of Publications by Year
in descending order

58 papers	1,507 citations	516561 16 h-index	360920 35 g-index
58 all docs	58 docs citations	58 times ranked	845 citing authors

#	Article	IF	Citations
1	Market stress and herding. Journal of Empirical Finance, 2004, 11, 585-616.	0.9	472
2	Modelling emerging market risk premia using higher moments. International Journal of Finance and Economics, 1999, 4, 271-296.	1.9	158
3	Small sample properties of GARCH estimates and persistence. European Journal of Finance, 2006, 12, 473-494.	1.7	88
4	How loss averse are investors in financial markets?. Journal of Banking and Finance, 2010, 34, 2425-2438.	1.4	70
5	Marketing Period Risk in a Portfolio Context: Theory and Empirical Estimates from the UK Commercial Real Estate Market. Journal of Real Estate Finance and Economics, 2007, 34, 447-461.	0.8	62
6	Does illiquidity matter in residential properties?. Applied Economics, 2017, 49, 1-20.	1.2	44
7	Market risk and the concept of fundamental volatility: Measuring volatility across asset and derivative markets and testing for the impact of derivatives markets on financial markets. Journal of Banking and Finance, 2000, 24, 759-785.	1.4	37
8	GARCH model with cross-sectional volatility: GARCHX models. Applied Financial Economics, 2005, 15, 203-216.	0.5	36
9	Does downside beta matter in asset pricing?. Applied Financial Economics, 2007, 17, 961-978.	0.5	34
10	Smoothing, Nonsynchronous Appraisal and Cross-Sectional Aggregation in Real Estate Price Indices. Real Estate Economics, 2007, 35, 349-382.	1.0	34
11	The disappearance of momentum. European Journal of Finance, 2015, 21, 584-607.	1.7	33
12	A Measure of Fundamental Volatility in the Commercial Property Market. Real Estate Economics, 2003, 31, 577-600.	1.0	31
13	Using Bayesian variable selection methods to choose style factors in global stock return models. Journal of Banking and Finance, 2002, 26, 2301-2325.	1.4	30
14	THE EFFECTS OF SYSTEMATIC SAMPLING AND TEMPORAL AGGREGATION ON DISCRETE TIME LONG MEMORY PROCESSES AND THEIR FINITE SAMPLE PROPERTIES. Econometric Theory, 2000, 16, 347-372.	0.6	27
15	Asymmetric risk measures when modelling emerging markets equities: evidence for regional and timing effects. Emerging Markets Review, 2004, 5, 109-128.	2.2	27
16	Will Private Equity and Hedge Funds Replace Real Estate in Mixed-Asset Portfolios?. Journal of Portfolio Management, 2007, 33, 74-84.	0.3	27
17	The Disappearance of Momentum. SSRN Electronic Journal, 0, , .	0.4	21
18	A New Measure of Herding and Empirical Evidence. SSRN Electronic Journal, 2002, , .	0.4	19

#	ARTICLE	IF	CITATIONS
19	Commercial Real Estate Returns: An Anatomy of Smoothing in Asset and Index Returns. Real Estate Economics, 2012, 40, 637-661.	1.0	19
20	Loss aversion around the world: Empirical evidence from pension funds. Journal of Banking and Finance, 2018, 88, 52-62.	1.4	18
21	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. Journal of International Money and Finance, 2021, 111, 102318.	1.3	18
22	Surprise vs anticipated information announcements: Are prices affected differently? An investigation in the context of stock splits. Journal of Banking and Finance, 2008, 32, 643-653.	1.4	16
23	The Dynamics of Appraisal Smoothing. Real Estate Economics, 2014, 42, 497-529.	1.0	16
24	An analysis of performance measures using copulae. , 2002, , 160-197.		14
25	How Persistent is Stock Return Volatility? An Answer with Markov Regime Switching Stochastic Volatility Models. Journal of Business Finance and Accounting, 2007, 34, 1002-1024.	1.5	12
26	The Effects of Structural Breaks in ARCH and GARCH Parameters on Persistence of GARCH Models. Communications in Statistics Part B: Simulation and Computation, 2008, 37, 571-578.	0.6	12
27	Overconfidence, Sentiment and Beta Herding: A Behavioral Explanation of the Low-Beta Anomaly. SSRN Electronic Journal, 0, , .	0.4	12
28	Performance measurement with loss aversion. Journal of Asset Management, 2006, 7, 190-207.	0.7	11
29	The Magnitude of Loss Aversion Parameters in Financial Markets. SSRN Electronic Journal, 2003, , .	0.4	9
30	The disappearance of style in the US equity market. Applied Financial Economics, 2007, 17, 597-613.	0.5	9
31	A behavioral explanation of the value anomaly based on time-varying return reversals. Journal of Banking and Finance, 2013, 37, 2367-2377.	1.4	9
32	Testing linear factor models on individual stocks using the average F-test. European Journal of Finance, 2014, 20, 463-498.	1.7	9
33	Exponential risk measure with application to UK asset allocation. Applied Mathematical Finance, 2000, 7, 127-152.	0.8	8
34	Calculating the misspecification in beta from using a proxy for the market portfolio. Applied Financial Economics, 2002, 12, 771-781.	0.5	8
35	Implied volatility forecasting. , 2007, , 249-277.		7
36	The Optimal Mortgage Loan Portfolio in UK Regional Residential Real Estate. Journal of Real Estate Finance and Economics, 2012, 45, 645-677.	0.8	6

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37	'Irrational exuberance' in the long-run UK stock market. Applied Economics, 2008, 40, 3199-3211.	1.2	5
38	Smoothing, Nonsynchronous Appraisal and Cross-Sectional Aggregation in Real Estate Price Indices. SSRN Electronic Journal, 0, , .	0.4	5
39	Valuing information using utility functions: how much should we pay for linear factor models?. European Journal of Finance, 2005, 11, 1-16.	1.7	4
40	Optimal allocation to real estate incorporating illiquidity risk. Journal of Asset Management, 2006, 7, 2-16.	0.7	4
41	Bayesian Selection of Asset Pricing Factors Using Individual Stocks. Journal of Financial Econometrics, 2022, 20, 716-761.	0.8	4
42	Market overreaction and investment strategies. Applied Economics, 2015, , 1-18.	1.2	3
43	An Analysis of Herding in the Korean Stock Market Using Network Theory. SSRN Electronic Journal, 0, , .	0.4	3
44	The impact of UK household overconfidence in public information on house prices. Journal of Property Research, 2020, 37, 360-389.	1.7	3
45	Cross-sectional stock returns in the UK market. , 2007, , 191-213.		3
46	Assessing the merits of rank-based optimization for portfolio construction. , 2003, , 269-289.		2
47	Is Value Really Riskier than Growth?. SSRN Electronic Journal, 2011, , .	0.4	1
48	Testing Linear Factor Models on Individual Stocks Using the Average F Test. SSRN Electronic Journal, 2011, , .	0.4	1
49	The Impact of Optimistic and Pessimistic Preferences on Decision Making. SSRN Electronic Journal, 2013, , .	0.4	1
50	Searching the Factor Zoo. SSRN Electronic Journal, 2018, , .	0.4	1
51	Modelling emerging market risk premia using higher moments. , 1999, 4, 271.		1
52	Fishing with a Licence: An Empirical Search for Asset Pricing Factors. SSRN Electronic Journal, 0, , .	0.4	1
53	Evaluating Unsmoothing Procedures for Appraisal Data. SSRN Electronic Journal, 0, , .	0.4	1
54	The cost of overconfidence in public information. International Review of Financial Analysis, 2022, 79, 101991.	3.1	1

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55	Does Illiquidity Matter in Residential Properties?. SSRN Electronic Journal, 0, , .	0.4	0
56	The Dynamics of Smoothing: What Drives Appraisal Smoothing?. SSRN Electronic Journal, 0, , .	0.4	0
57	Tracking Error: Ex Ante Versus Ex Post Measures. , 2016, , 54-62.		0
58	In search of pairs using firm fundamentals: is pairs trading profitable?. European Journal of Finance, 2023, 29, 508-526.	1.7	0