

# Soosung Hwang

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9073616/publications.pdf>

Version: 2024-02-01

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	In search of pairs using firm fundamentals: is pairs trading profitable?. European Journal of Finance, 2023, 29, 508-526.	1.7	0
2	Bayesian Selection of Asset Pricing Factors Using Individual Stocks. Journal of Financial Econometrics, 2022, 20, 716-761.	0.8	4
3	The cost of overconfidence in public information. International Review of Financial Analysis, 2022, 79, 101991.	3.1	1
4	Beta herding through overconfidence: A behavioral explanation of the low-beta anomaly. Journal of International Money and Finance, 2021, 111, 102318.	1.3	18
5	The impact of UK household overconfidence in public information on house prices. Journal of Property Research, 2020, 37, 360-389.	1.7	3
6	Loss aversion around the world: Empirical evidence from pension funds. Journal of Banking and Finance, 2018, 88, 52-62.	1.4	18
7	Searching the Factor Zoo. SSRN Electronic Journal, 2018, , .	0.4	1
8	Does illiquidity matter in residential properties?. Applied Economics, 2017, 49, 1-20.	1.2	44
9	Tracking Error: Ex Ante Versus Ex Post Measures. , 2016, , 54-62.		0
10	Market overreaction and investment strategies. Applied Economics, 2015, , 1-18.	1.2	3
11	The disappearance of momentum. European Journal of Finance, 2015, 21, 584-607.	1.7	33
12	The Dynamics of Appraisal Smoothing. Real Estate Economics, 2014, 42, 497-529.	1.0	16
13	Testing linear factor models on individual stocks using the average $F$ -test. European Journal of Finance, 2014, 20, 463-498.	1.7	9
14	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
15	The Impact of Optimistic and Pessimistic Preferences on Decision Making. SSRN Electronic Journal, 2013, , .	0.4	1
16	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
17	Commercial Real Estate Returns: An Anatomy of Smoothing in Asset and Index Returns. Real Estate Economics, 2012, 40, 637-661.	1.0	19
18	Is Value Really Riskier than Growth?. SSRN Electronic Journal, 2011, , .	0.4	1

#	ARTICLE	IF	CITATIONS
19	Testing Linear Factor Models on Individual Stocks Using the Average F Test. SSRN Electronic Journal, 2011, , .	0.4	1
20	How loss averse are investors in financial markets?. Journal of Banking and Finance, 2010, 34, 2425-2438.	1.4	70
21	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
22	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
23	â€œIrrational exuberanceâ€™ in the long-run UK stock market. Applied Economics, 2008, 40, 3199-3211.	1.2	5
24	Will Private Equity and Hedge Funds Replace Real Estate in Mixed-Asset Portfolios?. Journal of Portfolio Management, 2007, 33, 74-84.	0.3	27
25	Does downside beta matter in asset pricing?. Applied Financial Economics, 2007, 17, 961-978.	0.5	34
26	The disappearance of style in the US equity market. Applied Financial Economics, 2007, 17, 597-613.	0.5	9
27	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
28	Smoothing, Nonsynchronous Appraisal and Cross-Sectional Aggregation in Real Estate Price Indices. Real Estate Economics, 2007, 35, 349-382.	1.0	34
29	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
30	Cross-sectional stock returns in the UK market. , 2007, , 191-213.		3
31	Implied volatility forecasting. , 2007, , 249-277.		7
32	Small sample properties of GARCH estimates and persistence. European Journal of Finance, 2006, 12, 473-494.	1.7	88
33	Optimal allocation to real estate incorporating illiquidity risk. Journal of Asset Management, 2006, 7, 2-16.	0.7	4
34	Performance measurement with loss aversion. Journal of Asset Management, 2006, 7, 190-207.	0.7	11
35	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
36	GARCH model with cross-sectional volatility: GARCHX models. Applied Financial Economics, 2005, 15, 203-216.	0.5	36

#	ARTICLE	IF	CITATIONS
37	Asymmetric risk measures when modelling emerging markets equities: evidence for regional and timing effects. <i>Emerging Markets Review</i> , 2004, 5, 109-128.	2.2	27
38	Market stress and herding. <i>Journal of Empirical Finance</i> , 2004, 11, 585-616.	0.9	472
39	A Measure of Fundamental Volatility in the Commercial Property Market. <i>Real Estate Economics</i> , 2003, 31, 577-600.	1.0	31
40	The Magnitude of Loss Aversion Parameters in Financial Markets. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	9
41	Assessing the merits of rank-based optimization for portfolio construction. , 2003, , 269-289.		2
42	Calculating the misspecification in beta from using a proxy for the market portfolio. <i>Applied Financial Economics</i> , 2002, 12, 771-781.	0.5	8
43	Using Bayesian variable selection methods to choose style factors in global stock return models. <i>Journal of Banking and Finance</i> , 2002, 26, 2301-2325.	1.4	30
44	A New Measure of Herding and Empirical Evidence. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	19
45	An analysis of performance measures using copulae. , 2002, , 160-197.		14
46	THE EFFECTS OF SYSTEMATIC SAMPLING AND TEMPORAL AGGREGATION ON DISCRETE TIME LONG MEMORY PROCESSES AND THEIR FINITE SAMPLE PROPERTIES. <i>Econometric Theory</i> , 2000, 16, 347-372.	0.6	27
47	Exponential risk measure with application to UK asset allocation. <i>Applied Mathematical Finance</i> , 2000, 7, 127-152.	0.8	8
48	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. <i>Journal of Banking and Finance</i> , 2000, 24, 759-785.	1.4	37
49	Modelling emerging market risk premia using higher moments. <i>International Journal of Finance and Economics</i> , 1999, 4, 271-296.	1.9	158
50	Modelling emerging market risk premia using higher moments. , 1999, 4, 271.		1
51	The Disappearance of Momentum. <i>SSRN Electronic Journal</i> , 0, , .	0.4	21
52	Does Illiquidity Matter in Residential Properties?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
53	An Analysis of Herding in the Korean Stock Market Using Network Theory. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
54	Overconfidence, Sentiment and Beta Herding: A Behavioral Explanation of the Low-Beta Anomaly. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12

#	ARTICLE	IF	CITATIONS
55	Fishing with a Licence: An Empirical Search for Asset Pricing Factors. SSRN Electronic Journal, 0, , .	0.4	1
56	Smoothing, Nonsynchronous Appraisal and Cross-Sectional Aggregation in Real Estate Price Indices. SSRN Electronic Journal, 0, , .	0.4	5
57	Evaluating Unsmoothing Procedures for Appraisal Data. SSRN Electronic Journal, 0, , .	0.4	1
58	The Dynamics of Smoothing: What Drives Appraisal Smoothing?. SSRN Electronic Journal, 0, , .	0.4	0