

A Doruk Gunaydin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/112780/publications.pdf>

Version: 2024-02-01

15
papers

211
citations

1684188

5
h-index

1474206

9
g-index

15
all docs

15
docs citations

15
times ranked

87
citing authors

#	ARTICLE	IF	CITATIONS
1	Left-tail momentum: Underreaction to bad news, costly arbitrage and equity returns. Journal of Financial Economics, 2020, 135, 725-753.	9.0	148
2	Global downside risk and equity returns. Journal of International Money and Finance, 2019, 98, 102065.	2.5	22
3	Downside Beta and Equity Returns around the World. Journal of Portfolio Management, 2018, 44, 39-54.	0.6	16
4	Liquidity and equity returns in Borsa Istanbul. Applied Economics, 2016, 48, 5075-5092.	2.2	8
5	Downside beta and the cross section of equity returns: A decade later. European Financial Management, 2020, 26, 316-347.	2.9	8
6	Price discovery in emerging market ETFs. Applied Economics, 2022, 54, 5476-5496.	2.2	4
7	Decomposing value globally. Applied Economics, 2020, 52, 4659-4676.	2.2	2
8	The Cross-Section of Equity Returns in Emerging Markets. SSRN Electronic Journal, 2018, , .	0.4	1
9	Predicting Equity Returns in Emerging Markets. Emerging Markets Finance and Trade, 2020, , 1-18.	3.1	1
10	TÄ°CEKÄ°YE PÄ°YASALARINDA PAY FÄ°YATLAMA FAKTÄ°RLERÄ°. International Journal of Management Economics and Business, 0, , .	0.4	1
11	Predicting Equity Returns in Developed Markets. Advances in Finance, Accounting, and Economics, 2021, , 68-90.	0.3	0
12	Do the Rich Gamble in the Stock Market? Low Risk Anomalies and Wealthy Households. SSRN Electronic Journal, 0, , .	0.4	0
13	Likidite Hassasiyetinin Borsa Istanbulâ€™daki Pay Senetlerinin Getirileri Ä°cezerine Etkisi. Hacettepe Ä°niversitesi Ä°ktisadi Ve Ä°dari Bilimler FakÄ°ltesi Dergisi, 0, , .	0.9	0
14	Tax Expense Surprise and Emerging Markets Equity Returns. Borsa Istanbul Review, 2021, , .	5.5	0
15	Hedge Fund Strategies in the Post-Crisis Era. , 0, , 136-159.		0