Mehmet Umutlu

List of Publications by Year
in descending order

25 papers	353 citations	840776 11 h-index	940533 16 g-index
25 all docs	25 docs citations	25 times ranked	182 citing authors

#	Article	IF	Citations
1	The degree of financial liberalization and aggregated stock-return volatility in emerging markets. Journal of Banking and Finance, 2010, 34, 509-521.	2.9	132
2	Where have the profits gone? Market efficiency and the disappearing equity anomalies in country and industry returns. Journal of Banking and Finance, 2020, 121, 105966.	2.9	24
3	Idiosyncratic Volatility and Expected Returns at the Global Level. Financial Analysts Journal, 2015, 71, 58-71.	3.0	23
4	Foreign Equity Trading and Average Stockâ€return Volatility. World Economy, 2013, 36, 1209-1228.	2.5	19
5	Firm leverage and investment decisions in an emerging market. Quality and Quantity, 2010, 44, 1005-1013.	3.7	17
6	Size matters everywhere: Decomposing the small country and small industry premia. North American Journal of Economics and Finance, 2018, 43, 1-18.	3.5	17
7	Does idiosyncratic volatility matter at the global level?. North American Journal of Economics and Finance, 2019, 47, 252-268.	3.5	17
8	Alpha momentum and alpha reversal in country and industry equity indexes. Journal of Empirical Finance, 2019, 53, 144-161.	1.8	16
9	Stock-return volatility and daily equity trading by investor groups in Korea. Pacific-Basin Finance Journal, 2015, 34, 43-70.	3.9	15
10	Strategies can be expensive too! The value spread and asset allocation in global equity markets. Applied Economics, 2018, 50, 6529-6546.	2.2	14
11	Less pain, more gain: Volatility-adjusted residual momentum in international equity markets. Investment Analysts Journal, 2018, 47, 165-191.	1.0	14
12	Return range and the cross-section of expected index returns in international stock markets. Quantitative Finance and Economics, 2021, 5, 421-451.	3.1	13
13	Option-Implied Volatility Measures and Stock Return Predictability. Journal of Derivatives, 2016, 24, 58-78.	0.3	11
14	The cross-section of industry equity returns and global tactical asset allocation across regions and industries. International Review of Financial Analysis, 2020, 72, 101574.	6.6	11
15	To diversify or not to diversify internationally?. Finance Research Letters, 2021, 44, 102110.	6.7	4
16	Idiosyncratic Volatility and Expected Returns at the Global Level. SSRN Electronic Journal, 0, , .	0.4	2
17	Stock-Return Volatility and Daily Equity Trading by Investor Groups in Korea. SSRN Electronic Journal, 2014, , .	0.4	1
18	Cesitli Yatirimci Gruplarinin Hisse Senedi Net Alim Islem Hacimleri Ve Pazar Getirisi Arasindaki Etkilesim (Interaction between Equity Trading of Various Investor Types and Market Return). SSRN Electronic Journal, 2016, , .	0.4	1

#	Article	IF	Citations
19	Alpha Momentum and Alpha Reversal in Country and Industry Equity Indexes. SSRN Electronic Journal, 2018, , .	0.4	1
20	Financial Openness and Financial Development: Evidence from Emerging Countries. , 0, , .		1
21	The Link between Financial System and Economics: Functions of the Financial System, Financial Crises, and Policy Implications. International Journal of Financial Research, 2014, 5, .	0.4	0
22	Decomposing the earnings-to-price ratio and the cross-section of international equity-index returns. Applied Economics, 2021, 53, 6213-6230.	2.2	0
23	The Link between Financial System and Economics: Functions of the Financial System, Financial Crises, and Policy Implications. SSRN Electronic Journal, 0, , .	0.4	0
24	Decomposing the Earnings-to-Price Ratio and the Cross-section of International Equity-Index Returns. SSRN Electronic Journal, 0, , .	0.4	0
25	Opposites Attract: <i>Combining Alpha Momentum and Alpha Reversal in International Equity Markets</i>. Journal of Investing, 2020, 29, 38-62.	0.2	0