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	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
2	To diversify or not to diversify internationally?. Finance Research Letters, 2021, 44, 102110.	6.7	4
3	Decomposing the earnings-to-price ratio and the cross-section of international equity-index returns. Applied Economics, 2021, 53, 6213-6230.	2.2	0
4	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
5	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
6	Opposites Attract: <i>Combining Alpha Momentum and Alpha Reversal in International Equity Markets</i>. Journal of Investing, 2020, 29, 38-62.	0.2	0
7	Alpha momentum and alpha reversal in country and industry equity indexes. Journal of Empirical Finance, 2019, 53, 144-161.	1.8	16
8	Does idiosyncratic volatility matter at the global level?. North American Journal of Economics and Finance, 2019, 47, 252-268.	3.5	17
9	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
10	Alpha Momentum and Alpha Reversal in Country and Industry Equity Indexes. SSRN Electronic Journal, 2018, , .	0.4	1
11	Strategies can be expensive too! The value spread and asset allocation in global equity markets. Applied Economics, 2018, 50, 6529-6546.	2.2	14
12	Less pain, more gain: Volatility-adjusted residual momentum in international equity markets. Investment Analysts Journal, 2018, 47, 165-191.	1.0	14
13	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
14	Option-Implied Volatility Measures and Stock Return Predictability. Journal of Derivatives, 2016, 24, 58-78.	0.3	11
15	Idiosyncratic Volatility and Expected Returns at the Global Level. Financial Analysts Journal, 2015, 71, 58-71.	3.0	23
16	Stock-return volatility and daily equity trading by investor groups in Korea. Pacific-Basin Finance Journal, 2015, 34, 43-70.	3.9	15
17	Stock-Return Volatility and Daily Equity Trading by Investor Groups in Korea. SSRN Electronic Journal, 2014, , .	0.4	1
18	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

#	Article	IF	Citations
19	Foreign Equity Trading and Average Stockâ€return Volatility. World Economy, 2013, 36, 1209-1228.	2.5	19
20	Firm leverage and investment decisions in an emerging market. Quality and Quantity, 2010, 44, 1005-1013.	3.7	17
21	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
22	Financial Openness and Financial Development: Evidence from Emerging Countries. , 0, , .		1
23	Idiosyncratic Volatility and Expected Returns at the Global Level. SSRN Electronic Journal, 0, , .	0.4	2
24	The Link between Financial System and Economics: Functions of the Financial System, Financial Crises, and Policy Implications. SSRN Electronic Journal, 0, , .	0.4	0
25	Decomposing the Earnings-to-Price Ratio and the Cross-section of International Equity-Index Returns. SSRN Electronic Journal, 0, , .	0.4	0