Yigit Atilgan

List of Publications by Year
in descending order

25 papers	382 citations	1040056 9 h-index	888059 17 g-index
25 all docs	25 docs citations	25 times ranked	218 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	Volatility spreads and earnings announcement returns. Journal of Banking and Finance, 2014, 38, 205-215.	2.9	53
3	Implied Volatility Spreads and Expected Market Returns. Journal of Business and Economic Statistics, 2015, 33, 87-101.	2.9	34
4	Studies of Equity Returns in Emerging Markets: A Literature Review. Emerging Markets Finance and Trade, 2015, 51, 757-773.	3.1	22
5	Global downside risk and equity returns. Journal of International Money and Finance, 2019, 98, 102065.	2.5	22
6	Downside Risk in Emerging Markets. Emerging Markets Finance and Trade, 2013, 49, 65-83.	3.1	21
7	Derivative markets in emerging economies: A survey. International Review of Economics and Finance, 2016, 42, 88-102.	4.5	19
8	Downside Beta and Equity Returns around the World. Journal of Portfolio Management, 2018, 44, 39-54.	0.6	16
9	Crossâ€Listed Bonds, Information Asymmetry, and Conservatism in Credit Ratings. Journal of Money, Credit and Banking, 2015, 47, 897-929.	1.6	11
10	Liquidity and equity returns in Borsa Istanbul. Applied Economics, 2016, 48, 5075-5092.	2.2	8
11	Downside beta and the cross section of equity returns: A decade later. European Financial Management, 2020, 26, 316-347.	2.9	8
12	The performance of hedge fund indices. Borsa Istanbul Review, 2013, 13, 30-52.	5.5	6
13	Price discovery in emerging market ETFs. Applied Economics, 2022, 54, 5476-5496.	2.2	4
14	Investor reaction to accounting misstatements under IFRS : Australian evidence. Accounting and Finance, 2020, 60, 2467-2512.	3.2	2
15	Decomposing value globally. Applied Economics, 2020, 52, 4659-4676.	2.2	2
16	Risk-Adjusted Performances of World Equity Indices. Emerging Markets Finance and Trade, 2016, 52, 706-721.	3.1	1
17	Share issuance and equity returns in Borsa Istanbul. International Review of Economics and Finance, 2016, 43, 320-333.	4.5	1
18	The Cross-Section of Equity Returns in Emerging Markets. SSRN Electronic Journal, 2018, , .	0.4	1

#	Article	IF	Citations
19	Predicting Equity Returns in Emerging Markets. Emerging Markets Finance and Trade, 2020, , 1-18.	3.1	1
20	Reward-to-Risk Ratios of Funds of Hedge Funds. , 2013, , 275-287.		1
21	Macroeconomic factors and equity returns in Borsa Ä°stanbul. Ä°ktisat/iÅŸletme Ve Finans Dergisi, 2015, 30, .	0.1	1
22	Studies of Equity Returns in Emerging Markets: A Literature Review. SSRN Electronic Journal, 0, , .	0.4	0
23	The impact of debt covenants on earnings announcement returns. Applied Economics, 2021, 53, 5826-5842.	2.2	0
24	The Intertemporal Relation between Tail Risk and Funds of Hedge Funds Returns. , 2013, , 381-392.		0
25	Reward-to-Risk Ratios in Turkish Financial Markets. Ä°ktisat/iÅŸletme Ve Finans Dergisi, 2013, 28, .	0.1	0