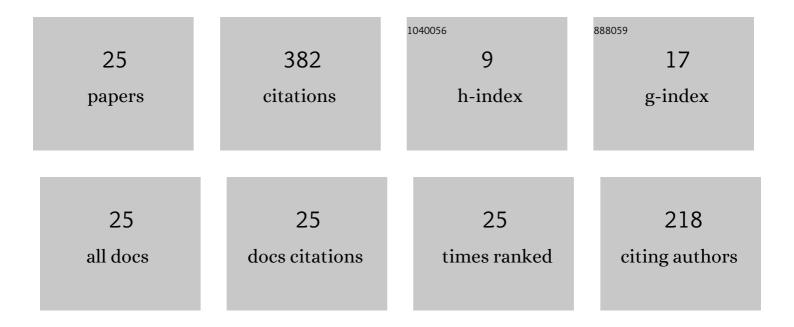
## Yigit Atilgan

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/9009074/publications.pdf Version: 2024-02-01



| #  | Article   | IF  | CITATIONS |
|----|---|-----|-----------|
| 1  | Left-tail momentum: Underreaction to bad news, costly arbitrage and equity returns. Journal of<br>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<br>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,<br>39-54.                                     | 0.6 | 16        |
| 9  | Crossâ€Listed Bonds, Information Asymmetry, and Conservatism in Credit Ratings. Journal of Money,<br>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<br>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,<br>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         |

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| #  | 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 İstanbul. İktisat/işletme 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 | Ο         |
| 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. İktisat/işletme Ve Finans Dergisi, 2013, 28, .         | 0.1 | 0         |