

Publications Ben Jacobsen

October 2008

Publications

REFEREED INTERNATIONAL PUBLICATIONS

"Is it the Weather? Reply" (with Wessel Marquering), Forthcoming March 2009, Journal of Banking and Finance.

"Timing The Cycles" (with Jeff Stangl and Nuttawat Visaltanachoti) Infnz Journal, September 2008, pg. 18-24

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"Is it the Weather?" (with Wessel Marquering), 2008, 32, 526-540, Journal of Banking and Finance.

"Political cycles in US industry Returns" (with Jeffrey Stangl), 2007, Volume V, Number 1, 113-130, Journal of International Finance and Economics.

"The Impact of War and Peace on Stock Markets", With Henk Berkman, Infnz Journal, July 2006, issue 1. Pg. 12-18, 2006.

"The Halloween indicator, Sell in May and go Away: Another Puzzle" (with Sven Bouman), reprint of the American Economic Review article in The ICFAI Journal of Behavioral Finance, March 2004.

"Volatility Clustering in Monthly Stock Returns" (with Dennis Dannenburg), Journal of Empirical Finance, September 2003, Vol. 10, Issue 4, pp. 479-503.

"The Halloween indicator, Sell in May and go Away: Another Puzzle" (with Sven Bouman), American Economic Review, December 2002, Vol. 92, No. 5, pp. 1618-1635.

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