

Asymmetric attention and volatility asymmetry

Dzielinski, Michal; Rieger, Marc Oliver; **Talpsepp, Tõnn** Journal of empirical finance 2018 / p. 59-67 : ill

<https://doi.org/10.1016/j.jempfin.2017.09.010> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Explaining asymmetric volatility around the world

Talpsepp, Tõnn; Rieger, Marc Oliver Journal of empirical finance 2010 / 5, p. 938-956

https://econpapers.repec.org/article/eeeempfin/v_3a17_3ay_3a2010_3ai_3a5_3ap_3a938-956.htm

Investor behaviour and volatility asymmetry = Investorite käitumine ning volatiilsuse asümmeetria

Talpsepp, Tõnn 2010 https://www.ester.ee/record=b2604908*est

Volatility asymmetry, news and private investors

Dzielinski, Michal; Rieger, Marc Oliver; **Talpsepp, Tõnn** The handbook of news analytics in finance 2011 / p. 255-270