

Robert E Whaley

List of Publications by Year in descending order

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55
papers

10,143
citations

101543

36
h-index

155660

55
g-index

60
all docs

60
docs citations

60
times ranked

2905
citing authors

#	ARTICLE	IF	CITATIONS
1	Levered and Inverse Exchange-Traded Products: Blessing or Curse?. <i>Financial Analysts Journal</i> , 2021, 77, 10-29.	3.0	8
2	Levered and inverse VIX ETP option contract adjustments: No harm, no foul?. <i>Accounting and Finance</i> , 2020, 60, 3253-3277.	3.2	2
3	Tail Wags Dog: Intraday Price Discovery in VIX Markets. <i>Journal of Futures Markets</i> , 2017, 37, 431-451.	1.8	41
4	Futures Market Volatility: What Has Changed?. <i>Journal of Futures Markets</i> , 2015, 35, 426-454.	1.8	18
5	Trading Volatility: <i>At What Cost?</i> . <i>Journal of Portfolio Management</i> , 2013, 40, 95-108.	0.6	76
6	Using Option Prices to Infer Overpayments and Synergies in M&A Transactions. <i>Review of Financial Studies</i> , 2013, 26, 695-722.	6.8	72
7	Stock option contract adjustments: The case of special dividends. <i>Journal of Financial Markets</i> , 2012, 15, 233-257.	1.3	4
8	Early Exercise of Put Options on Stocks. <i>Journal of Finance</i> , 2012, 67, 1423-1456.	5.1	56
9	Trading Relative Performance with Alpha Indexes. <i>Financial Analysts Journal</i> , 2011, 67, 77-93.	3.0	1
10	Commodity Index Investing: <i>Speculation or Diversification?</i> . <i>Journal of Alternative Investments</i> , 2011, 14, 50-60.	0.5	51
11	Understanding the VIX. <i>Journal of Portfolio Management</i> , 2009, 35, 98-105.	0.6	451
12	Hedge Fund Risk Dynamics: Implications for Performance Appraisal. <i>Journal of Finance</i> , 2009, 64, 985-1035.	5.1	193
13	Common Divisors, Payout Persistence, and Return Predictability. <i>International Review of Finance</i> , 2009, 9, 335-357.	1.9	25
14	Political regimes, business cycles, seasonalities, and returns. <i>Journal of Banking and Finance</i> , 2009, 33, 1112-1128.	2.9	21
15	Regulation Fair Disclosure and the Cost of Adverse Selection. <i>Journal of Accounting Research</i> , 2008, 46, 697-728.	4.5	86
16	Failure to exercise call options: An anomaly and a trading game. <i>Journal of Financial Markets</i> , 2008, 11, 1-35.	1.3	50
17	The Persistent Presidential Dummy. <i>Journal of Portfolio Management</i> , 2007, 33, 133-143.	0.6	42
18	Ownership, Competition, and Financial Disclosure. <i>Australian Journal of Management</i> , 2006, 31, 235-263.	2.2	71

#	ARTICLE	IF	CITATIONS
19	Does Net Buying Pressure Affect the Shape of Implied Volatility Functions?. Journal of Finance, 2004, 59, 711-753.	5.1	768
20	Modeling the bid/ask spread: measuring the inventory-holding premium. Journal of Financial Economics, 2004, 72, 97-141.	9.0	125
21	Stock splits: implications for investor trading costs. Journal of Empirical Finance, 2003, 10, 271-303.	1.8	32
22	Return and Risk of CBOE Buy Write Monthly Index. Journal of Derivatives, 2002, 10, 35-42.	0.3	105
23	S&P 500 Index Replacements. Journal of Portfolio Management, 2002, 29, 51-60.	0.6	46
24	Regime switching in foreign exchange rates:. Journal of Econometrics, 2000, 94, 239-276.	6.5	184
25	The Investor Fear Gauge. Journal of Portfolio Management, 2000, 26, 12-17.	0.6	848
26	Reset Put Options: Valuation, Risk Characteristics, and an Application. Australian Journal of Management, 1999, 24, 1-20.	2.2	44
27	Do expirations of Hang Seng Index derivatives affect stock market volatility?. Pacific-Basin Finance Journal, 1999, 7, 453-470.	3.9	39
28	Implied Volatility Functions: Empirical Tests. Journal of Finance, 1998, 53, 2059-2106.	5.1	989
29	Expirationâ€œDay Effects of the All Ordinaries Share Price Index Futures: Empirical Evidence and Alternative Settlement Procedures. Australian Journal of Management, 1997, 22, 139-174.	2.2	57
30	Valuing S&P 500 Bear Market Warrants With a Periodic Reset. Journal of Derivatives, 1997, 5, 99-106.	0.3	36
31	A Scorecard from the S&P Game. Journal of Portfolio Management, 1997, 23, 16-23.	0.6	21
32	Assessing Goodnessâ€œofâ€œFit of Asset Pricing Models: The Distribution of the Maximal R2. Journal of Finance, 1997, 52, 591-607.	5.1	126
33	An Anatomy of the â€œS&P Gameâ€œ: The Effects of Changing the Rules. Journal of Finance, 1996, 51, 1909-1930.	5.1	232
34	Predicting stock market volatility: A new measure. Journal of Futures Markets, 1995, 15, 265-302.	1.8	430
35	Mean Reversion of Standard & Poor's 500 Index Basis Changes: Arbitrageâ€œinduced or Statistical Illusion?. Journal of Finance, 1994, 49, 479-513.	5.1	217
36	The Value of Wildcard Options. Journal of Finance, 1994, 49, 215-236.	5.1	39

#	ARTICLE	IF	CITATIONS
37	Derivatives on Market Volatility. Journal of Derivatives, 1993, 1, 71-84.	0.3	423
38	One Market? Stocks, Futures, and Options During October 1987. Journal of Finance, 1992, 47, 851-877.	5.1	49
39	Market volatility prediction and the efficiency of the S & P 100 index option market. Journal of Financial Economics, 1992, 31, 43-73.	9.0	261
40	Dividends and S&P 100 index option valuation. Journal of Futures Markets, 1992, 12, 123-137.	1.8	115
41	Expiration-Day Effects: What Has Changed?. Financial Analysts Journal, 1991, 47, 58-72.	3.0	85
42	S&P 100 Index Option Volatility. Journal of Finance, 1991, 46, 1551-1561.	5.1	96
43	Intraday Price Change and Trading Volume Relations in the Stock and Stock Option Markets. Journal of Finance, 1990, 45, 191-220.	5.1	330
44	Stock Market Structure and Volatility. Review of Financial Studies, 1990, 3, 37-71.	6.8	481
45	The Dynamics of Stock Index and Stock Index Futures Returns. Journal of Financial and Quantitative Analysis, 1990, 25, 441.	3.5	656
46	Efficient Analytic Approximation of American Option Values. Journal of Finance, 1987, 42, 301-320.	5.1	648
47	Program Trading and Expiration-Day Effects. Financial Analysts Journal, 1987, 43, 16-28.	3.0	170
48	The valuation of American call options and the expected ex-dividend stock price decline. Journal of Financial Economics, 1986, 17, 91-111.	9.0	55
49	Valuation of American Futures Options: Theory and Empirical Tests. Journal of Finance, 1986, 41, 127-150.	5.1	133
50	Transaction costs and the small firm effect. Journal of Financial Economics, 1983, 12, 57-79.	9.0	474
51	Anticipation of quarterly earnings announcements. Journal of Accounting and Economics, 1982, 4, 57-83.	3.4	25
52	Valuation of American call options on dividend-paying stocks. Journal of Financial Economics, 1982, 10, 29-58.	9.0	299
53	On the valuation of American call options on stocks with known dividends. Journal of Financial Economics, 1981, 9, 207-211.	9.0	229
54	Transactions Costs on Government Bonds: A Respecification. The Journal of Business, 1978, 51, 57.	2.1	5

#	ARTICLE	IF	CITATIONS
55	Effects of nondiscretionary trading on futures prices. SSRN Electronic Journal, 0, , .	0.4	0