

# Chris Brooks

## List of Publications by Year in descending order

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Version: 2024-02-01

164  
papers

7,203  
citations

94433

37  
h-index

85541

71  
g-index

174  
all docs

174  
docs citations

174  
times ranked

3520  
citing authors

#	ARTICLE	IF	CITATIONS
1	Comparing perceptions of the impact of journal rankings between fields. <i>Critical Perspectives on Accounting</i> , 2023, 90, 102381.	4.5	7
2	The importance of staying positive: The impact of emotions on attitude to risk. <i>International Journal of Finance and Economics</i> , 2023, 28, 3232-3261.	3.5	6
3	Saving for a Rainy Day or a Trip to the Bahamas? How the Framing of Investment Communication Impacts Retail Investors. <i>British Journal of Management</i> , 2022, 33, 1087-1109.	5.0	4
4	When it comes to the crunch: Retail investor decision-making during periods of market volatility. <i>International Review of Financial Analysis</i> , 2022, 80, 102038.	6.6	1
5	Explaining abnormal returns in stock markets: An alpha-neutral version of the CAPM. <i>International Review of Financial Analysis</i> , 2022, 82, 102143.	6.6	3
6	The first real estate bubble? Land prices and rents in medieval England c. 1300-1500. <i>Research in International Business and Finance</i> , 2022, 62, 101700.	5.9	2
7	Tomorrow's fish and chip paper? Slowly incorporated news and the cross-section of stock returns. <i>European Journal of Finance</i> , 2021, 27, 774-795.	3.1	2
8	The impacts of emotions and personality on borrowers' abilities to manage their debts. <i>International Review of Financial Analysis</i> , 2021, 74, 101703.	6.6	4
9	The impact of personality traits on attitude to financial risk. <i>Research in International Business and Finance</i> , 2021, 58, 101501.	5.9	14
10	To Invest or Not to Invest?: The Roles of Product Information, Attitudes Towards Finance and Life Variables in Retail Investor Propensity to Engage with Financial Products. <i>British Journal of Management</i> , 2020, 31, 688-708.	5.0	5
11	When is a MAX not the MAX? How news resolves information uncertainty. <i>Journal of Empirical Finance</i> , 2020, 57, 33-51.	1.8	7
12	Why does research in finance have so little impact?. <i>Critical Perspectives on Accounting</i> , 2019, 58, 24-52.	4.5	31
13	Medieval Property Investors, ca. 1300-1500. <i>Enterprise and Society</i> , 2019, 20, 575-612.	0.3	7
14	Financial data science: the birth of a new financial research paradigm complementing econometrics?. <i>European Journal of Finance</i> , 2019, 25, 1627-1636.	3.1	16
15	Optimism, volatility and decision-making in stock markets. <i>International Review of Financial Analysis</i> , 2019, 66, 101356.	6.6	5
16	Experience wears the trousers: Exploring gender and attitude to financial risk. <i>Journal of Economic Behavior and Organization</i> , 2019, 163, 483-515.	2.0	39
17	A reappraisal of the freehold property market in late medieval England. <i>Continuity and Change</i> , 2019, 34, 287-313.	0.2	6
18	Corporate Tax: What Do Stakeholders Expect?. <i>Journal of Business Ethics</i> , 2019, 158, 403-426.	6.0	20

#	ARTICLE	IF	CITATIONS
19	Is There a "Magic Link"™ Between Research Activity, Professional Teaching Qualifications and Student Satisfaction?. Higher Education Policy, 2019, 32, 227-248.	2.0	15
20	Topics and trends in finance research: What is published, who publishes it and what gets cited?. British Accounting Review, 2018, 50, 615-637.	3.9	23
21	Why are older investors less willing to take financial risks?. International Review of Financial Analysis, 2018, 56, 52-72.	6.6	49
22	What makes students satisfied? A discussion and analysis of the UK's national student survey. Journal of Further and Higher Education, 2018, 42, 1118-1142.	2.5	51
23	Institutional cross-ownership and corporate strategy: The case of mergers and acquisitions. Journal of Corporate Finance, 2018, 48, 187-216.	5.5	107
24	The First Real Estate Bubble? Land Prices and Rents in Medieval England C. 1300-1500. SSRN Electronic Journal, 2018, , .	0.4	1
25	Fundamental indexation revisited: New evidence on alpha. International Review of Financial Analysis, 2017, 51, 1-15.	6.6	7
26	The Impact of Foreign Real Estate Investment on Land Prices: Evidence from Mauritius. Review of Development Economics, 2017, 21, e131.	1.9	7
27	Did Purchasing Power Parity Hold in Medieval Europe?. Manchester School, 2017, 85, 682-709.	0.9	3
28	Cambium non est mutuuum: exchange and interest rates in medieval Europe. Economic History Review, 2017, 70, 373-396.	0.9	11
29	What Makes Students Satisfied? A Discussion and Analysis of the UK's National Student Survey. SSRN Electronic Journal, 2016, , .	0.4	1
30	Why Does Research in Finance Have so Little Impact?. SSRN Electronic Journal, 2016, , .	0.4	0
31	Do investors care about corporate taxes?. Journal of Corporate Finance, 2016, 38, 218-248.	5.5	45
32	Commodity risks and the cross-section of equity returns. British Accounting Review, 2016, 48, 134-150.	3.9	6
33	Finite sample weighting of recursive forecast errors. International Journal of Forecasting, 2016, 32, 458-474.	6.5	0
34	Time-varying price discovery in the eighteenth century: empirical evidence from the London and Amsterdam stock markets. Cliometrica, 2016, 10, 5-30.	1.8	4
35	Booms and Busts in Commodity Markets: Bubbles or Fundamentals?. Journal of Futures Markets, 2015, 35, 916-938.	1.8	35
36	Speculative Bubble Spillovers across Regional Housing Markets. Land Economics, 2015, 91, 516-535.	0.9	13

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37	Booms and Busts in Commodity Markets: Bubbles or Fundamentals?. SSRN Electronic Journal, 2014, , .	0.4	1
38	The long-run performance of IPOs: the case of the Stock Exchange of Mauritius. Applied Financial Economics, 2014, 24, 1123-1145.	0.5	10
39	Does more detailed information mean better performance? An experiment in information explicitness. Review of Behavioral Finance, 2014, 6, 86-103.	2.0	3
40	The credit relationship between Henry VIII and merchants of Douai and York, 1470-1570. Economic History Review, 2014, 67, 123-145.	0.9	8
41	The determinants of a cross market arbitrage opportunity: theory and evidence for the European bond market. Annals of Finance, 2014, 10, 457-480.	0.8	4
42	Gender and the evaluation of research. Research Policy, 2014, 43, 990-1001.	6.4	47
43	The Effects of Corporate Social Performance on the Cost of Corporate Debt and Credit Ratings. Financial Review, 2014, 49, 49-75.	1.8	268
44	The Financial Effects of Uniform and Mixed Corporate Social Performance. Journal of Management Studies, 2014, 51, 898-925.	8.3	58
45	Speculative bubbles and the cross-sectional variation in stock returns. International Review of Financial Analysis, 2014, 35, 20-31.	6.6	15
46	On the performance of the tick test. Quarterly Review of Economics and Finance, 2014, 54, 42-50.	2.7	5
47	Are investors guided by the news disclosed by companies or by journalists?. Journal of Behavioral and Experimental Finance, 2014, 1, 45-60.	3.8	2
48	Commodity futures prices: More evidence on forecast power, risk premia and the theory of storage. Quarterly Review of Economics and Finance, 2013, 53, 73-85.	2.7	26
49	Idiosyncratic volatility and the pricing of poorly-diversified portfolios. International Review of Financial Analysis, 2013, 30, 78-85.	6.6	6
50	The dynamics of commodity prices. Quantitative Finance, 2013, 13, 527-542.	1.7	80
51	Do long-short speculators destabilize commodity futures markets?. International Review of Financial Analysis, 2013, 30, 230-240.	6.6	37
52	The performance effects of composition changes on sector specific stock indices: The case of European listed real estate. International Review of Financial Analysis, 2013, 29, 132-142.	6.6	3
53	House price dynamics and their reaction to macroeconomic changes. Economic Modelling, 2013, 32, 172-178.	3.8	63
54	Commercial Real Estate and Equity Market Bubbles: Are They Contagious to REITs?. Urban Studies, 2013, 50, 2496-2516.	3.7	21

#	ARTICLE	IF	CITATIONS
55	Intrinsic and Rational Speculative Bubbles in the U.S. Housing Market: 1960-2011. <i>Journal of Real Estate Research</i> , 2013, 35, 121-152.	0.7	33
56	Over the moon or sick as a parrot? The effects of football results on a club's share price. <i>Applied Economics</i> , 2012, 44, 3435-3452.	2.2	38
57	Speculative Bubble Spillovers Across Regional Housing Markets. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	1
58	Futures basis, inventory and commodity price volatility: An empirical analysis. <i>Economic Modelling</i> , 2012, 29, 2651-2663.	3.8	58
59	Hot and cold IPO markets: The case of the Stock Exchange of Mauritius. <i>Journal of Multinational Financial Management</i> , 2012, 22, 168-192.	2.3	9
60	The Impact of Corporate Social Performance on Financial Risk and Utility: A Longitudinal Analysis. <i>Financial Management</i> , 2012, 41, 483-515.	2.7	389
61	The underpricing of IPOs on the Stock Exchange of Mauritius. <i>Research in International Business and Finance</i> , 2012, 26, 281-303.	5.9	25
62	Optimal hedging with higher moments. <i>Journal of Futures Markets</i> , 2012, 32, 909-944.	1.8	56
63	Testing for Periodically Collapsing Rational Speculative Bubbles in U.S. REITs. <i>Journal of Real Estate Portfolio Management</i> , 2011, 17, 227-241.	0.9	13
64	Intrinsic and Rational Speculative Bubbles in the U.S. Housing Market 1960-2009. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	5
65	Speculative bubbles in the S&P 500: Was the tech bubble confined to the tech sector?. <i>Journal of Empirical Finance</i> , 2010, 17, 345-361.	1.8	66
66	The S&P500 index effect reconsidered: Evidence from overnight and intraday stock price performance and volume. <i>Journal of Banking and Finance</i> , 2010, 34, 116-126.	2.9	36
67	Transaction Costs, Trading Volume and Momentum Strategies. <i>Journal of Trading</i> , 2009, 5, 66-81.	0.2	3
68	The stock performance of America's 100 Best Corporate Citizens. <i>Quarterly Review of Economics and Finance</i> , 2009, 49, 1065-1080.	2.7	46
69	The Value Premium and Time-Varying Volatility. <i>Journal of Business Finance and Accounting</i> , 2009, 36, 1252-1272.	2.7	28
70	Interest in Medieval Accounts: Examples from England, 1272-1340. <i>History</i> , 2009, 94, 411-433.	0.1	29
71	British research in accounting and finance (2001-2007): The 2008 research assessment exercise. <i>British Accounting Review</i> , 2009, 41, 199-207.	3.9	39
72	Low-cost momentum strategies. <i>Journal of Asset Management</i> , 2009, 9, 366-379.	1.5	11

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73	A re-examination of the index effect: Gambling on additions to and deletions from the S&P 500's "gold seal"™. <i>Research in International Business and Finance</i> , 2008, 22, 325-350.	5.9	18
74	Momentum profits and time-varying unsystematic risk. <i>Journal of Banking and Finance</i> , 2008, 32, 541-558.	2.9	66
75	Interest rates and efficiency in medieval wool forward contracts. <i>Journal of Banking and Finance</i> , 2007, 31, 361-380.	2.9	14
76	Optimal Hedging with Higher Moments. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	6
77	Corporate Social Performance and Stock Returns: UK Evidence from Disaggregate Measures. <i>Financial Management</i> , 2006, 35, 97-116.	2.7	743
78	"Leger est aprendre mes fort est arendre"™: wool, debt, and the dispersal of Pipewell Abbey (1280-1330). <i>Journal of Medieval History</i> , 2006, 32, 187-211.	0.2	12
79	Decomposing the price-earnings ratio. <i>Journal of Asset Management</i> , 2006, 6, 456-469.	1.5	30
80	Detecting intraday periodicities with application to high frequency exchange rates. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 2006, 55, 241-259.	1.0	8
81	The Long-Term Price-Earnings Ratio. <i>Journal of Business Finance and Accounting</i> , 2006, 33, 1063-1086.	2.7	29
82	A Three-Regime Model of Speculative Behaviour: Modelling the Evolution of the S&P 500 Composite Index. <i>Economic Journal</i> , 2005, 115, 767-797.	3.6	94
83	Timing is Everything: A Comparison and Evaluation of Market Timing Strategies. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	3
84	Speculative Bubbles in the S&P 500: Was the Tech Bubble Confined to the Tech Sector?™. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	7
85	Measuring the Response of Macroeconomic Uncertainty to Shocks. <i>Review of Economics and Statistics</i> , 2005, 87, 362-370.	4.3	44
86	Autoregressive Conditional Kurtosis. <i>Journal of Financial Econometrics</i> , 2005, 3, 399-421.	1.5	131
87	Trading Rules from Forecasting the Collapse of Speculative Bubbles for the S&P 500 Composite Index*. <i>The Journal of Business</i> , 2005, 78, 2003-2036.	2.1	30
88	A comparison of extreme value theory approaches for determining value at risk. <i>Journal of Empirical Finance</i> , 2005, 12, 339-352.	1.8	111
89	Volatility forecasting for risk management. <i>Journal of Forecasting</i> , 2003, 22, 1-22.	2.8	130
90	Multivariate GARCH models: software choice and estimation issues. <i>Journal of Applied Econometrics</i> , 2003, 18, 725-734.	2.3	80

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91	Rational Speculative Bubbles: An Empirical Investigation of the London Stock Exchange. Bulletin of Economic Research, 2003, 55, 319-346.	1.1	66
92	Information criteria for GARCH model selection. European Journal of Finance, 2003, 9, 557-580.	3.1	45
93	The Effect of Asymmetries on Stock Index Return Value-at-Risk Estimates. Journal of Risk Finance, 2003, 4, 29-42.	5.6	64
94	International evidence on the predictability of returns to securitized real estate assets: econometric models versus neural networks. Journal of Property Research, 2003, 20, 133-155.	2.8	28
95	An Extreme Value Theory Approach to Calculating Minimum Capital Risk Requirements. Journal of Risk Finance, 2002, 3, 22-33.	5.6	3
96	The Statistical Properties of Hedge Fund Index Returns and Their Implications for Investors. Journal of Alternative Investments, 2002, 5, 26-44.	0.5	298
97	Testing for non-stationarity and cointegration allowing for the possibility of a structural break: an application to EuroSterling interest rates. Economic Modelling, 2002, 19, 65-90.	3.8	33
98	The Effect of Asymmetries on Optimal Hedge Ratios. The Journal of Business, 2002, 75, 333-352.	2.1	184
99	Model Choice and Value-at-Risk Performance. Financial Analysts Journal, 2002, 58, 87-97.	3.0	57
100	A Note on Estimating Market-based Minimum Capital Risk Requirements: A Multivariate GARCH Approach. Manchester School, 2002, 70, 666-681.	0.9	4
101	Selecting From Amongst Non-Nested Conditional Variance Models: Information Criteria and Portfolio Determination. Manchester School, 2002, 70, 747-767.	0.9	0
102	The Impact of News on Measures of Undiversifiable Risk: Evidence from the UK Stock Market*. Oxford Bulletin of Economics and Statistics, 2002, 64, 487-507.	1.7	9
103	Modelling the Implied Volatility of Options on Long Gilt Futures. Journal of Business Finance and Accounting, 2002, 29, 111-137.	2.7	19
104	Testing for a Unit Root in a Process Exhibiting a Structural Break in the Presence of GARCH Errors. Computational Economics, 2002, 20, 157-176.	2.6	21
105	Linkages between property asset returns and interest rates: evidence for the UK. Applied Economics, 2001, 33, 711-719.	2.2	14
106	Testing for bubbles in indirect property price cycles. Journal of Property Research, 2001, 18, 341-356.	2.8	27
107	Seasonality in Southeast Asian stock markets: some new evidence on day-of-the-week effects. Applied Economics Letters, 2001, 8, 155-158.	1.8	121
108	The Cross-Currency Hedging Performance of Implied Versus Statistical Forecasting Models. Journal of Futures Markets, 2001, 21, 1043-1069.	1.8	44

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109	A Double-threshold GARCH Model for the French Franc/Deutschmark exchange rate. Journal of Forecasting, 2001, 20, 135-143.	2.8	114
110	Bicorrelations and cross-bicorrelations as non-linearity tests and tools for exchange rate forecasting. Journal of Forecasting, 2001, 20, 181-196.	2.8	32
111	The trading profitability of forecasts of the giltâ€“equity yield ratio. International Journal of Forecasting, 2001, 17, 11-29.	6.5	89
112	A trading strategy based on the leadâ€“lag relationship between the spot index and futures contract for the FTSE 100. International Journal of Forecasting, 2001, 17, 31-44.	6.5	164
113	Benchmarks and the accuracy of GARCH model estimation. International Journal of Forecasting, 2001, 17, 45-56.	6.5	168
114	Forecasting real estate returns using financial spreads. Journal of Property Research, 2001, 18, 235-248.	2.8	18
115	A Doubleâ€“threshold GARCH Model for the French Franc/Deutschmark exchange rate. Journal of Forecasting, 2001, 20, 135-143.	2.8	7
116	Linkages between property asset returns and interest rates: evidence for the UK. Applied Economics, 2001, 33, 711-719.	2.2	1
117	Forecasting Models of Retail Rents. Environment and Planning A, 2000, 32, 1825-1839.	3.6	24
118	What will be the risk-free rate and benchmark yield curve following European monetary union?. Applied Financial Economics, 2000, 10, 59-69.	0.5	3
119	The cyclical relations between traded property stock prices and aggregate timeâ€“series. Journal of Property Investment and Finance, 2000, 18, 540-564.	1.4	9
120	A word of caution on calculating market-based minimum capital risk requirements. Journal of Banking and Finance, 2000, 24, 1557-1574.	2.9	25
121	Can portmanteau nonlinearity tests serve as general mis-specification tests?. Economics Letters, 2000, 67, 245-251.	1.9	50
122	Linear and non-linear transmission of equity return volatility: evidence from the US, Japan and Australia. Economic Modelling, 2000, 17, 497-513.	3.8	41
123	Does orthogonalization really purge equitybased property valuations of their general stock market influences?. Applied Economics Letters, 2000, 7, 305-309.	1.8	4
124	Value-at-risk and market crashes. Journal of Risk, 2000, 2, 5-26.	0.1	16
125	The impact of economic and financial factors on UK property performance. Journal of Property Research, 1999, 16, 139-152.	2.8	100
126	An alternative approach to investigating lead-lag relationships between stock and stock index futures markets. Applied Financial Economics, 1999, 9, 605-613.	0.5	26



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127	Tests of non-linearity using LIFFE futures transactions price data. Manchester School, 1999, 67, 167-186.	0.9	3
128	The Effect of (Mis-Specified) GARCH Filters on the Finite Sample Distribution of the BDS Test. Computational Economics, 1999, 13, 147-162.	2.6	33
129	Title is missing!. Computational Economics, 1999, 13, 249-263.	2.6	7
130	Cross-correlations and cross-bicorrelations in Sterling exchange rates. Journal of Empirical Finance, 1999, 6, 385-404.	1.8	55
131	Threshold autoregressive and Markov switching models: an application to commercial real estate. Journal of Property Research, 1999, 16, 1-19.	2.8	27
132	Chaos in Foreign Exchange Markets: A Sceptical View. Computational Economics, 1998, 11, 265-281.	2.6	9
133	Predicting stock index volatility: can market volume help?. Journal of Forecasting, 1998, 17, 59-80.	2.8	191
134	Forecasting exchange rate volatility using conditional variance models selected by information criteria. Economics Letters, 1998, 61, 273-278.	1.9	34
135	Episodic nonstationarity in exchange rates. Applied Economics Letters, 1998, 5, 719-722.	1.8	42
136	Predicting stock index volatility: can market volume help?. Journal of Forecasting, 1998, 17, 59-80.	2.8	13
137	Forecasting High Frequency Exchange Rates Using Cross-Bicorrelations. Advances in Computational Management Science, 1998, , 61-72.	1.0	1
138	Linear and Non-linear (Non-)Forecastability of High-frequency Exchange Rates. Journal of Forecasting, 1997, 16, 125-145.	2.8	73
139	A measure of persistence in daily pound exchange rates. Applied Economics Letters, 1995, 2, 428-431.	1.8	7
140	The Value Premium and Time-Varying Volatility. SSRN Electronic Journal, 0, , .	0.4	1
141	The Interactive Financial Effects between Corporate Social Responsibility and Irresponsibility. SSRN Electronic Journal, 0, , .	0.4	6
142	House Price Dynamics and Their Reaction to Macroeconomic Changes. SSRN Electronic Journal, 0, , .	0.4	1
143	On the Predictive Content of Leading Indicators: The Case of US Real Estate Markets. SSRN Electronic Journal, 0, , .	0.4	1
144	What Stakeholders Expect from Corporations When it Comes to Paying Tax: Corporate Reputation and Optimal Tax Planning. SSRN Electronic Journal, 0, , .	0.4	3

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145	Topics and Trends in Finance Research: What is Published, Who Publishes it and What Gets Cited?. SSRN Electronic Journal, 0, , .	0.4	1
146	Interest in Medieval Accounts: Examples from England, 1272-1340. SSRN Electronic Journal, 0, , .	0.4	3
147	Testing for Periodically Collapsing Rational Speculative Bubbles in US REITs. SSRN Electronic Journal, 0, , .	0.4	6
148	Housing and Equity Bubbles: Are They Contagious to REITs?. SSRN Electronic Journal, 0, , .	0.4	2
149	The Effects of Corporate Social Performance on the Cost of Corporate Debt and Credit Ratings. SSRN Electronic Journal, 0, , .	0.4	5
150	The Role of Crisis in the English Property Market, 1300-1500: A Reappraisal. SSRN Electronic Journal, 0, , .	0.4	3
151	Python Guide to Accompany Introductory Econometrics for Finance. SSRN Electronic Journal, 0, , .	0.4	2
152	The Impact of News on Measures of Undiversifiable Risk: Evidence from the UK Stock Market. SSRN Electronic Journal, 0, , .	0.4	0
153	Low-Cost Momentum Strategies. SSRN Electronic Journal, 0, , .	0.4	1
154	Speculative Bubbles and the Cross-Sectional Variation in Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
155	Did Purchasing Power Parity Hold in Medieval Europe?. SSRN Electronic Journal, 0, , .	0.4	0
156	The Buying and Selling of Money for Timee: Foreign Exchange and Interest Rates in Medieval Europe. SSRN Electronic Journal, 0, , .	0.4	3
157	Developing an Attitude to Risk Questionnaire for Retail Investors. SSRN Electronic Journal, 0, , .	0.4	2
158	Financial Data Science: The Birth of a New Financial Research Paradigm Complementing Econometrics?. SSRN Electronic Journal, 0, , .	0.4	0
159	When Is a Max Not the Max? How News Resolves Information Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0
160	Tomorrow's Fish and Chip Paper? Slowly incorporated News and the Cross-section of Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
161	The Importance of Staying Positive: The Impact of Emotions on Attitude to Risk. SSRN Electronic Journal, 0, , .	0.4	1
162	The Impacts of Emotions and Personality on Investorsâ€™ Abilities to Manage Their Debts. SSRN Electronic Journal, 0, , .	0.4	0

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163	The Impact of Personality Traits on Attitude to Financial Risk. SSRN Electronic Journal, 0, , .	0.4	0
164	Green Accounting and Finance: Advancing Research on Environmental Disclosure, Value Impacts and Management Control Systems. SSRN Electronic Journal, 0, , .	0.4	3