

Adam Zaremba

List of Publications by Year in descending order

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Version: 2024-02-01

95
papers

2,073
citations

361413

20
h-index

315739

38
g-index

97
all docs

97
docs citations

97
times ranked

871
citing authors

#	ARTICLE	IF	CITATIONS
1	Infected Markets: Novel Coronavirus, Government Interventions, and Stock Return Volatility around the Globe. <i>Finance Research Letters</i> , 2020, 35, 101597.	6.7	398
2	COVID-19, government policy responses, and stock market liquidity around the world: A note. <i>Research in International Business and Finance</i> , 2021, 56, 101359.	5.9	128
3	How to survive a pandemic: The corporate resiliency of travel and leisure companies to the COVID-19 outbreak. <i>Tourism Management</i> , 2021, 84, 104281.	9.8	77
4	Digesting anomalies in emerging European markets: A comparison of factor pricing models. <i>Emerging Markets Review</i> , 2017, 31, 1-15.	4.4	72
5	Inflation hedging with commodities: A wavelet analysis of seven centuries worth of data. <i>Economics Letters</i> , 2019, 181, 90-94.	1.9	63
6	The quest for multidimensional financial immunity to the COVID-19 pandemic: Evidence from international stock markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 71, 101284.	4.2	62
7	Oil shocks and equity markets: The case of GCC and BRICS economies. <i>Energy Economics</i> , 2021, 96, 105155.	12.1	54
8	Term spreads and the COVID-19 pandemic: Evidence from international sovereign bond markets. <i>Finance Research Letters</i> , 2022, 44, 102042.	6.7	53
9	Twitter-Based uncertainty and cryptocurrency returns. <i>Research in International Business and Finance</i> , 2022, 59, 101546.	5.9	53
10	Volatility in International Sovereign Bond Markets: The role of government policy responses to the COVID-19 pandemic. <i>Finance Research Letters</i> , 2021, 43, 102011.	6.7	48
11	When bad news is good news: Geopolitical risk and the cross-section of emerging market stock returns. <i>Journal of Financial Stability</i> , 2022, 58, 100964.	5.2	46
12	Investor sentiment, limits on arbitrage, and the performance of cross-country stock market anomalies. <i>Journal of Behavioral and Experimental Finance</i> , 2016, 9, 136-163.	3.8	40
13	Commodity financialisation and price co-movement: Lessons from two centuries of evidence. <i>Finance Research Letters</i> , 2021, 38, 101492.	6.7	38
14	Country selection strategies based on value, size and momentum. <i>Investment Analysts Journal</i> , 2015, 44, 171-198.	1.0	37
15	Patterns of Spillover in Energy, Agricultural, and Metal Markets: A Connectedness Analysis for Years 1780-2020. <i>Finance Research Letters</i> , 2021, 43, 101999.	6.7	34
16	Saliency theory and the cross-section of stock returns: International and further evidence. <i>Journal of Financial Economics</i> , 2022, 146, 689-725.	9.0	31
17	Is geopolitical risk priced in the cross-section of cryptocurrency returns?. <i>Finance Research Letters</i> , 2022, 49, 103131.	6.7	31
18	Seasonality in the Cross-Section of Cryptocurrency Returns. <i>Finance Research Letters</i> , 2020, 35, 101566.	6.7	29

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19	Is there an illiquidity premium in frontier markets?. Emerging Markets Review, 2020, 42, 100673.	4.4	28
20	The long-run reversal in the long run: Insights from two centuries of international equity returns. Journal of Empirical Finance, 2020, 55, 177-199.	1.8	28
21	FINANCIAL RESILIENCE TO THE COVID-19 PANDEMIC: THE ROLE OF BANKING MARKET STRUCTURE. Applied Economics, 2021, 53, 4481-4504.	2.2	27
22	Liquidity and the cross-section of international stock returns. Journal of Banking and Finance, 2021, 127, 106123.	2.9	27
23	Is there a low-risk anomaly across countries?. Eurasian Economic Review, 2016, 6, 45-65.	3.0	26
24	Risk-based explanation for the country-level size and value effects. Finance Research Letters, 2016, 18, 226-233.	6.7	25
25	The Cross Section of Country Equity Returns: A Review of Empirical Literature. Journal of Risk and Financial Management, 2019, 12, 165.	2.3	25
26	Where have the profits gone? Market efficiency and the disappearing equity anomalies in country and industry returns. Journal of Banking and Finance, 2020, 121, 105966.	2.9	24
27	Short-term momentum (almost) everywhere. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101140.	4.2	22
28	The Return and Volatility Connectedness of NFT Segments and Media Coverage: Fresh Evidence Based on News About the COVID-19 Pandemic. Finance Research Letters, 2022, 49, 103031.	6.7	21
29	Is there momentum in equity anomalies? Evidence from the Polish emerging market. Research in International Business and Finance, 2016, 38, 546-564.	5.9	20
30	Is there momentum in factor premia? Evidence from international equity markets. Research in International Business and Finance, 2018, 46, 120-130.	5.9	20
31	Comovements between heavily shorted stocks during a market squeeze: Lessons from the GameStop trading frenzy. Research in International Business and Finance, 2021, 58, 101453.	5.9	19
32	Seven centuries of commodity co-movement: a wavelet analysis approach. Applied Economics Letters, 2022, 29, 355-359.	1.8	19
33	Up or down? Short-term reversal, momentum, and liquidity effects in cryptocurrency markets. International Review of Financial Analysis, 2021, 78, 101908.	6.6	18
34	Spillover and risk transmission in the components of the term structure of eurozone yield curve. Applied Economics, 2021, 53, 2141-2157.	2.2	18
35	Value, Size, Momentum, and Unique Role of Microcaps in CEE Market Stock Returns. Eastern European Economics, 2015, 53, 221-241.	1.4	17
36	Paper profits or real money? Trading costs and stock market anomalies in country ETFs. International Review of Financial Analysis, 2018, 56, 181-192.	6.6	17

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37	Size matters everywhere: Decomposing the small country and small industry premia. North American Journal of Economics and Finance, 2018, 43, 1-18.	3.5	17
38	Alpha momentum and alpha reversal in country and industry equity indexes. Journal of Empirical Finance, 2019, 53, 144-161.	1.8	16
39	The cross-section of returns in frontier equity markets: Integrated or segmented pricing?. Emerging Markets Review, 2019, 38, 219-238.	4.4	16
40	The cross section of international government bond returns. Economic Modelling, 2017, 66, 171-183.	3.8	15
41	Two centuries of global financial market integration: Equities, government bonds, treasury bills, and currencies. Economics Letters, 2019, 182, 26-29.	1.9	15
42	COVID-19 Vaccinations and the Volatility of Energy Companies in International Markets. Journal of Risk and Financial Management, 2021, 14, 611.	2.3	15
43	Strategies can be expensive too! The value spread and asset allocation in global equity markets. Applied Economics, 2018, 50, 6529-6546.	2.2	14
44	Less pain, more gain: Volatility-adjusted residual momentum in international equity markets. Investment Analysts Journal, 2018, 47, 165-191.	1.0	14
45	Who should be afraid of infections? Pandemic exposure and the cross-section of stock returns. Journal of International Financial Markets, Institutions and Money, 2021, 72, 101333.	4.2	14
46	The momentum effect in country-level stock market anomalies. Economic Research-Ekonomska Istrazivanja, 2018, 31, 703-721.	4.7	13
47	An Application of Factor Pricing Models to the Polish Stock Market. Emerging Markets Finance and Trade, 2019, 55, 2039-2056.	3.1	13
48	MERGERS AND ACQUISITIONS: EVIDENCE ON POST-ANNOUNCEMENT PERFORMANCE FROM CEE STOCK MARKETS. Journal of Business Economics and Management, 2016, 17, 251-266.	2.4	12
49	Cross-sectional seasonalities in international government bond returns. Journal of Banking and Finance, 2019, 98, 80-94.	2.9	12
50	Country selection strategies based on quality. Managerial Finance, 2015, 41, 1336-1356.	1.2	11
51	Seasonality in the cross section of factor premia. Investment Analysts Journal, 2017, 46, 165-199.	1.0	11
52	And the Winner Isâ€¦! A Comparison of Valuation Measures for Equity Country Allocation. Journal of Portfolio Management, 2019, 45, 84-98.	0.6	11
53	Seasonality in government bond returns and factor premia. Research in International Business and Finance, 2017, 41, 292-302.	5.9	10
54	Are macroeconomic factors adequate proxies for systematic influences in stock returns? A South African perspective. Investment Analysts Journal, 2020, 49, 34-52.	1.0	9

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55	Business sentiment and the cross-section of global equity returns. Pacific-Basin Finance Journal, 2020, 61, 101329.	3.9	8
56	Performance persistence of government bond factor premia. Finance Research Letters, 2017, 22, 182-189.	6.7	7
57	Idiosyncratic volatility, returns, and mispricing: No real anomaly in sight. Finance Research Letters, 2018, 24, 163-167.	6.7	7
58	Dissecting anomalies in Islamic stocks: Integrated or segmented pricing?. Pacific-Basin Finance Journal, 2020, 62, 101024.	3.9	7
59	Share Issuance and Expected Returns Around the World. Journal of Investing, 2016, 25, 97-107.	0.2	6
60	Performance Persistence in Anomaly Returns: Evidence from Frontier Markets. Emerging Markets Finance and Trade, 2020, 56, 2852-2873.	3.1	6
61	Small-minus-big predicts betting-against-beta: Implications for international equity allocation and market timing. Investment Analysts Journal, 2020, 49, 322-341.	1.0	6
62	Skewness preference across countries. Business and Economic Horizons, 2015, 11, 115-130.	0.4	6
63	Macroeconomics matter: Leading economic indicators and the cross-section of global stock returns. Journal of Financial Markets, 2022, 61, 100736.	1.3	6
64	Country Risk and Expected Returns across Global Equity Markets. SSRN Electronic Journal, 0, , .	0.4	5
65	Quality investing and the cross-section of country returns. Studies in Economics and Finance, 2016, 33, 281-301.	2.1	5
66	Merger imbalance and returns in international equity markets. Investment Analysts Journal, 2017, 46, 117-131.	1.0	5
67	Trading costs, short sale constraints, and the performance of stock market anomalies in Emerging Europe. Economic Research-Ekonomska Istrazivanja, 2019, 32, 403-422.	4.7	5
68	Price range and the cross-section of expected country and industry returns. International Review of Financial Analysis, 2019, 64, 174-189.	6.6	5
69	Herding for profits: Market breadth and the cross-section of global equity returns. Economic Modelling, 2021, 97, 348-364.	3.8	5
70	The alpha momentum effect in commodity markets. Energy Economics, 2021, 93, 104421.	12.1	5
71	The low price anomaly and the Intriguing Case of the Polish Stock Market. Engineering Economics, 2016, 27, .	2.6	5
72	Size, Value, and Momentum in Polish Equity Returns: Local or International Factors?. International Journal of Management and Economics, 2017, 53, 26-47.	0.4	4

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73	Explaining Equity Anomalies in Frontier Markets: A Horseshoe of Factor Pricing Models. Emerging Markets Finance and Trade, 2019, , 1-30.	3.1	4
74	Return seasonalities in government bonds and macroeconomic risk. Economics Letters, 2019, 176, 114-116.	1.9	4
75	Beware of the crash risk: Tail beta and the cross-section of stock returns in China. Applied Economics, 2019, 51, 4870-4881.	2.2	4
76	Is Financialization Killing Commodity Investments?. Journal of Alternative Investments, 2015, 18, 66-91.	0.5	3
77	POST-MERGER RETURNS IN FRONTIER MARKETS, OR HOW WE LEARNED TO STOP WORRYING AND LOVE THE ACQUIRERS. Journal of Business Economics and Management, 2018, 19, 96-109.	2.4	3
78	Combining Equity Country Selection Strategies. Contemporary Economics, 2017, 11, 107-126.	1.8	3
79	Factor Returns in the Polish Equity Market. Procedia, Social and Behavioral Sciences, 2014, 110, 1073-1081.	0.5	2
80	Picking winners to pick your winners: The momentum effect in commodity risk factors. North American Journal of Economics and Finance, 2019, 50, 101017.	3.5	2
81	Limits to arbitrage, investor sentiment, and factor returns in international government bond markets. Economic Research-Ekonomska Istrazivanja, 2019, 32, 1727-1743.	4.7	2
82	Idiosyncratic volatility and the cross-section of anomaly returns: is risk your Ally?. Applied Economics, 2019, 51, 5388-5397.	2.2	2
83	The sources of momentum in international government bond returns. Applied Economics, 2019, 51, 848-857.	2.2	2
84	Price nonsynchronicity, idiosyncratic risk, and expected stock returns in China. Economic Research-Ekonomska Istrazivanja, 2020, 33, 160-181.	4.7	2
85	Is there a low-risk anomaly in the UAE stock market?. Journal of Research in Emerging Markets, 2019, 1, 39-44.	0.8	2
86	Is the Abnormal Post-IPO Underperformance Really Abnormal? The Evidence from CEE Emerging Markets. Emerging Markets Finance and Trade, 2016, 52, 2721-2739.	3.1	1
87	Sail Away to a Safe Harbor? COVID-19 Vaccinations and the Volatility of Travel and Leisure Companies. Journal of Risk and Financial Management, 2022, 15, 182.	2.3	1
88	The Dividend Premium in the CEE Stock Market. Procedia Economics and Finance, 2015, 32, 42-49.	0.6	0
89	Country Asset Allocation. , 2017, , .		0
90	Predicting the performance of equity anomalies in frontier emerging markets: a Markov switching model approach. Economic Research-Ekonomska Istrazivanja, 2019, 32, 3083-3099.	4.7	0

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91	Reverse splits in international stock markets: Reconciling the evidence on long-term returns. <i>Research in International Business and Finance</i> , 2019, 47, 552-562.	5.9	0
92	Decomposing the earnings-to-price ratio and the cross-section of international equity-index returns. <i>Applied Economics</i> , 2021, 53, 6213-6230.	2.2	0
93	Sources of Return in the Index Futures Markets. <i>Współczesna Ekonomia</i> , 2011, 5, 54.	0.4	0
94	A note on value investing in the UAE stock market. <i>Journal of Research in Emerging Markets</i> , 2019, 1, 33-38.	0.8	0
95	The (lack of) momentum effect in the UAE stock market. <i>Journal of Research in Emerging Markets</i> , 2019, 1, 1-7.	0.8	0