

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	Term spreads and the COVID-19 pandemic: Evidence from international sovereign bond markets. <i>Finance Research Letters</i> , 2022, 44, 102042.	6.7	53
2	Twitter-Based uncertainty and cryptocurrency returns. <i>Research in International Business and Finance</i> , 2022, 59, 101546.	5.9	53
3	Seven centuries of commodity co-movement: a wavelet analysis approach. <i>Applied Economics Letters</i> , 2022, 29, 355-359.	1.8	19
4	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
5	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
6	Sail Away to a Safe Harbor? COVID-19 Vaccinations and the Volatility of Travel and Leisure Companies. <i>Journal of Risk and Financial Management</i> , 2022, 15, 182.	2.3	1
7	Macroeconomics matter: Leading economic indicators and the cross-section of global stock returns. <i>Journal of Financial Markets</i> , 2022, 61, 100736.	1.3	6
8	The Return and Volatility Connectedness of NFT Segments and Media Coverage: Fresh Evidence Based on News About the COVID-19 Pandemic. <i>Finance Research Letters</i> , 2022, 49, 103031.	6.7	21
9	Is geopolitical risk priced in the cross-section of cryptocurrency returns?. <i>Finance Research Letters</i> , 2022, 49, 103131.	6.7	31
10	Herding for profits: Market breadth and the cross-section of global equity returns. <i>Economic Modelling</i> , 2021, 97, 348-364.	3.8	5
11	Commodity financialisation and price co-movement: Lessons from two centuries of evidence. <i>Finance Research Letters</i> , 2021, 38, 101492.	6.7	38
12	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
13	The alpha momentum effect in commodity markets. <i>Energy Economics</i> , 2021, 93, 104421.	12.1	5
14	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
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	FINANCIAL RESILIENCE TO THE COVID-19 PANDEMIC: THE ROLE OF BANKING MARKET STRUCTURE. <i>Applied Economics</i> , 2021, 53, 4481-4504.	2.2	27
17	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
18	Oil shocks and equity markets: The case of GCC and BRICS economies. <i>Energy Economics</i> , 2021, 96, 105155.	12.1	54

#	ARTICLE	IF	CITATIONS
19	Who should be afraid of infections? Pandemic exposure and the cross-section of stock returns. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 72, 101333.	4.2	14
20	Liquidity and the cross-section of international stock returns. <i>Journal of Banking and Finance</i> , 2021, 127, 106123.	2.9	27
21	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
22	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
23	Up or down? Short-term reversal, momentum, and liquidity effects in cryptocurrency markets. <i>International Review of Financial Analysis</i> , 2021, 78, 101908.	6.6	18
24	Comovements between heavily shorted stocks during a market squeeze: Lessons from the GameStop trading frenzy. <i>Research in International Business and Finance</i> , 2021, 58, 101453.	5.9	19
25	Spillover and risk transmission in the components of the term structure of eurozone yield curve. <i>Applied Economics</i> , 2021, 53, 2141-2157.	2.2	18
26	COVID-19 Vaccinations and the Volatility of Energy Companies in International Markets. <i>Journal of Risk and Financial Management</i> , 2021, 14, 611.	2.3	15
27	Performance Persistence in Anomaly Returns: Evidence from Frontier Markets. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 2852-2873.	3.1	6
28	Dissecting anomalies in Islamic stocks: Integrated or segmented pricing?. <i>Pacific-Basin Finance Journal</i> , 2020, 62, 101024.	3.9	7
29	Is there an illiquidity premium in frontier markets?. <i>Emerging Markets Review</i> , 2020, 42, 100673.	4.4	28
30	The long-run reversal in the long run: Insights from two centuries of international equity returns. <i>Journal of Empirical Finance</i> , 2020, 55, 177-199.	1.8	28
31	Where have the profits gone? Market efficiency and the disappearing equity anomalies in country and industry returns. <i>Journal of Banking and Finance</i> , 2020, 121, 105966.	2.9	24
32	Small-minus-big predicts betting-against-beta: Implications for international equity allocation and market timing. <i>Investment Analysts Journal</i> , 2020, 49, 322-341.	1.0	6
33	Seasonality in the Cross-Section of Cryptocurrency Returns. <i>Finance Research Letters</i> , 2020, 35, 101566.	6.7	29
34	Are macroeconomic factors adequate proxies for systematic influences in stock returns? A South African perspective. <i>Investment Analysts Journal</i> , 2020, 49, 34-52.	1.0	9
35	Price nonsynchronicity, idiosyncratic risk, and expected stock returns in China. <i>Economic Research-Ekonomska Istrazivanja</i> , 2020, 33, 160-181.	4.7	2
36	Business sentiment and the cross-section of global equity returns. <i>Pacific-Basin Finance Journal</i> , 2020, 61, 101329.	3.9	8

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37	Infected Markets: Novel Coronavirus, Government Interventions, and Stock Return Volatility around the Globe. <i>Finance Research Letters</i> , 2020, 35, 101597.	6.7	398
38	Trading costs, short sale constraints, and the performance of stock market anomalies in Emerging Europe. <i>Economic Research-Ekonomska Istrazivanja</i> , 2019, 32, 403-422.	4.7	5
39	Alpha momentum and alpha reversal in country and industry equity indexes. <i>Journal of Empirical Finance</i> , 2019, 53, 144-161.	1.8	16
40	Explaining Equity Anomalies in Frontier Markets: A Horserace of Factor Pricing Models. <i>Emerging Markets Finance and Trade</i> , 2019, , 1-30.	3.1	4
41	Picking winners to pick your winners: The momentum effect in commodity risk factors. <i>North American Journal of Economics and Finance</i> , 2019, 50, 101017.	3.5	2
42	And the Winner Isâ€¦ A Comparison of Valuation Measures for Equity Country Allocation. <i>Journal of Portfolio Management</i> , 2019, 45, 84-98.	0.6	11
43	Short-term momentum (almost) everywhere. <i>Journal of International Financial Markets, Institutions and Money</i> , 2019, 63, 101140.	4.2	22
44	Limits to arbitrage, investor sentiment, and factor returns in international government bond markets. <i>Economic Research-Ekonomska Istrazivanja</i> , 2019, 32, 1727-1743.	4.7	2
45	Predicting the performance of equity anomalies in frontier emerging markets: a Markov switching model approach. <i>Economic Research-Ekonomska Istrazivanja</i> , 2019, 32, 3083-3099.	4.7	0
46	Return seasonalities in government bonds and macroeconomic risk. <i>Economics Letters</i> , 2019, 176, 114-116.	1.9	4
47	Price range and the cross-section of expected country and industry returns. <i>International Review of Financial Analysis</i> , 2019, 64, 174-189.	6.6	5
48	Two centuries of global financial market integration: Equities, government bonds, treasury bills, and currencies. <i>Economics Letters</i> , 2019, 182, 26-29.	1.9	15
49	Idiosyncratic volatility and the cross-section of anomaly returns: is risk your Ally?. <i>Applied Economics</i> , 2019, 51, 5388-5397.	2.2	2
50	Inflation hedging with commodities: A wavelet analysis of seven centuries worth of data. <i>Economics Letters</i> , 2019, 181, 90-94.	1.9	63
51	Beware of the crash risk: Tail beta and the cross-section of stock returns in China. <i>Applied Economics</i> , 2019, 51, 4870-4881.	2.2	4
52	The cross-section of returns in frontier equity markets: Integrated or segmented pricing?. <i>Emerging Markets Review</i> , 2019, 38, 219-238.	4.4	16
53	The Cross Section of Country Equity Returns: A Review of Empirical Literature. <i>Journal of Risk and Financial Management</i> , 2019, 12, 165.	2.3	25
54	Cross-sectional seasonalities in international government bond returns. <i>Journal of Banking and Finance</i> , 2019, 98, 80-94.	2.9	12

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55	An Application of Factor Pricing Models to the Polish Stock Market. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 2039-2056.	3.1	13
56	The sources of momentum in international government bond returns. <i>Applied Economics</i> , 2019, 51, 848-857.	2.2	2
57	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
58	Is there a low-risk anomaly in the UAE stock market?. <i>Journal of Research in Emerging Markets</i> , 2019, 1, 39-44.	0.8	2
59	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
60	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
61	Paper profits or real money? Trading costs and stock market anomalies in country ETFs. <i>International Review of Financial Analysis</i> , 2018, 56, 181-192.	6.6	17
62	Is there momentum in factor premia? Evidence from international equity markets. <i>Research in International Business and Finance</i> , 2018, 46, 120-130.	5.9	20
63	The momentum effect in country-level stock market anomalies. <i>Economic Research-Ekonomska Istrazivanja</i> , 2018, 31, 703-721.	4.7	13
64	Idiosyncratic volatility, returns, and mispricing: No real anomaly in sight. <i>Finance Research Letters</i> , 2018, 24, 163-167.	6.7	7
65	Size matters everywhere: Decomposing the small country and small industry premia. <i>North American Journal of Economics and Finance</i> , 2018, 43, 1-18.	3.5	17
66	Strategies can be expensive too! The value spread and asset allocation in global equity markets. <i>Applied Economics</i> , 2018, 50, 6529-6546.	2.2	14
67	Less pain, more gain: Volatility-adjusted residual momentum in international equity markets. <i>Investment Analysts Journal</i> , 2018, 47, 165-191.	1.0	14
68	POST-MERGER RETURNS IN FRONTIER MARKETS, OR HOW WE LEARNED TO STOP WORRYING AND LOVE THE ACQUIRERS. <i>Journal of Business Economics and Management</i> , 2018, 19, 96-109.	2.4	3
69	Seasonality in government bond returns and factor premia. <i>Research in International Business and Finance</i> , 2017, 41, 292-302.	5.9	10
70	Performance persistence of government bond factor premia. <i>Finance Research Letters</i> , 2017, 22, 182-189.	6.7	7
71	Merger imbalance and returns in international equity markets. <i>Investment Analysts Journal</i> , 2017, 46, 117-131.	1.0	5
72	Digesting anomalies in emerging European markets: A comparison of factor pricing models. <i>Emerging Markets Review</i> , 2017, 31, 1-15.	4.4	72

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73	The cross section of international government bond returns. <i>Economic Modelling</i> , 2017, 66, 171-183.	3.8	15
74	Seasonality in the cross section of factor premia. <i>Investment Analysts Journal</i> , 2017, 46, 165-199.	1.0	11
75	Country Asset Allocation. , 2017, , .		0
76	Size, Value, and Momentum in Polish Equity Returns: Local or International Factors?. <i>International Journal of Management and Economics</i> , 2017, 53, 26-47.	0.4	4
77	Combining Equity Country Selection Strategies. <i>Contemporary Economics</i> , 2017, 11, 107-126.	1.8	3
78	MERGERS AND ACQUISITIONS: EVIDENCE ON POST-ANNOUNCEMENT PERFORMANCE FROM CEE STOCK MARKETS. <i>Journal of Business Economics and Management</i> , 2016, 17, 251-266.	2.4	12
79	Is the Abnormal Post-IPO Underperformance Really Abnormal? The Evidence from CEE Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 2721-2739.	3.1	1
80	Share Issuance and Expected Returns Around the World. <i>Journal of Investing</i> , 2016, 25, 97-107.	0.2	6
81	Risk-based explanation for the country-level size and value effects. <i>Finance Research Letters</i> , 2016, 18, 226-233.	6.7	25
82	Is there momentum in equity anomalies? Evidence from the Polish emerging market. <i>Research in International Business and Finance</i> , 2016, 38, 546-564.	5.9	20
83	Quality investing and the cross-section of country returns. <i>Studies in Economics and Finance</i> , 2016, 33, 281-301.	2.1	5
84	Is there a low-risk anomaly across countries?. <i>Eurasian Economic Review</i> , 2016, 6, 45-65.	3.0	26
85	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
86	The low price anomaly and the Intriguing Case of the Polish Stock Market. <i>Engineering Economics</i> , 2016, 27, .	2.6	5
87	The Dividend Premium in the CEE Stock Market. <i>Procedia Economics and Finance</i> , 2015, 32, 42-49.	0.6	0
88	Country selection strategies based on quality. <i>Managerial Finance</i> , 2015, 41, 1336-1356.	1.2	11
89	Is Financialization Killing Commodity Investments?. <i>Journal of Alternative Investments</i> , 2015, 18, 66-91.	0.5	3
90	Value, Size, Momentum, and Unique Role of Microcaps in CEE Market Stock Returns. <i>Eastern European Economics</i> , 2015, 53, 221-241.	1.4	17

#	ARTICLE	IF	CITATIONS
91	Country selection strategies based on value, size and momentum. <i>Investment Analysts Journal</i> , 2015, 44, 171-198.	1.0	37
92	Skewness preference across countries. <i>Business and Economic Horizons</i> , 2015, 11, 115-130.	0.4	6
93	Factor Returns in the Polish Equity Market. <i>Procedia, Social and Behavioral Sciences</i> , 2014, 110, 1073-1081.	0.5	2
94	Sources of Return in the Index Futures Markets. <i>Współczesna Ekonomia</i> , 2011, 5, 54.	0.4	0
95	Country Risk and Expected Returns across Global Equity Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5