Jonathan A Batten

List of Publications by Year
in descending order

175 papers	3,052 citations	279798 23 h-index	214800 47 g-index
178 all docs	178 docs citations	178 times ranked	1493 citing authors

#	Article	IF	Citations
1	The macroeconomic determinants of volatility in precious metals markets. Resources Policy, 2010, 35, 65-71.	9.6	303
2	The financial economics of gold â€" A survey. International Review of Financial Analysis, 2015, 41, 186-205.	6.6	224
3	Does ESG certification add firm value?. Finance Research Letters, 2021, 39, 101593.	6.7	182
4	On the economic determinants of the goldâ€"inflation relation. Resources Policy, 2014, 41, 101-108.	9.6	116
5	The dynamic linkages between crude oil and natural gas markets. Energy Economics, 2017, 62, 155-170.	12.1	112
6	Which precious metals spill over on which, when and why? Some evidence. Applied Economics Letters, 2015, 22, 466-473.	1.8	98
7	Hedging stocks with oil. Energy Economics, 2021, 93, 104422.	12.1	86
8	Determinants of Bank Profitabilityâ€"Evidence from Vietnam. Emerging Markets Finance and Trade, 2019, 55, 1417-1428.	3.1	82
9	An analysis of the relationship between foreign direct investment and economic growth. Applied Economics, 2009, 41, 1621-1641.	2.2	78
10	Financial crisis, bank diversification, and financial stability: OECD countries. International Review of Economics and Finance, 2020, 65, 94-104.	4.5	78
11	Does weather, or energy prices, affect carbon prices?. Energy Economics, 2021, 96, 105016.	12.1	77
12	Are the East Asian markets integrated? Evidence from the ICAPM. Journal of Economics and Business, 2003, 55, 585-607.	2.7	71
13	Liquidity and Return Relationships in an Emerging Market. Emerging Markets Finance and Trade, 2014, 50, 5-21.	3.1	68
14	Can stock market investors hedge energy risk? Evidence from Asia. Energy Economics, 2017, 66, 559-570.	12.1	63
15	Foreign ownership in emerging stock markets. Journal of Multinational Financial Management, 2015, 32-33, 15-24.	2.3	59
16	Foreign Exchange Risk Management Practices and Products Used by Australian Firms. Journal of International Business Studies, 1993, 24, 557-573.	7.3	58
17	Time-varying energy and stock market integration in Asia. Energy Economics, 2019, 80, 777-792.	12.1	51
18	The structure of gold and silver spread returns. Quantitative Finance, 2013, 13, 561-570.	1.7	46

#	ARTICLE	IF	CITATIONS
19	Contagion risk in global banking sector. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101136.	4.2	45
20	Bank risk shifting and diversification in an emerging market. Risk Management, 2016, 18, 217-235.	2.3	42
21	Volatility in the gold futures market. Applied Economics Letters, 2010, 17, 187-190.	1.8	39
22	Price and volatility spillovers across the international steam coal market. Energy Economics, 2019, 77, 119-138.	12.1	34
23	Multifractality and value-at-risk forecasting of exchange rates. Physica A: Statistical Mechanics and Its Applications, 2014, 401, 71-81.	2.6	33
24	Volatility impacts on the European banking sector: GFC and COVID-19. Annals of Operations Research, 2023, 330, 335-360.	4.1	27
25	Measuring credit spreads: evidence from Australian Eurobonds. Applied Financial Economics, 2005, 15, 651-666.	0.5	26
26	Testing the Elasticity of Corporate Yield Spreads. Journal of Financial and Quantitative Analysis, 2009, 44, 641-656.	3.5	26
27	A perspective on credit derivatives. International Review of Financial Analysis, 2002, 11, 251-278.	6.6	25
28	Time for gift giving: Abnormal share repurchase returns and uncertainty. Journal of Corporate Finance, 2021, 66, 101787.	5.5	25
29	Time variation in the credit spreads on Australian Eurobonds. Pacific-Basin Finance Journal, 2003, 11, 81-99.	3.9	23
30	The internationalisation of the RMB: New starts, jumps and tipping points. Emerging Markets Review, 2016, 28, 221-238.	4.4	23
31	Liquidity, surprise volume and return premia in the oil market. Energy Economics, 2019, 77, 93-104.	12.1	23
32	Factors Affecting Ethical Management: Comparing a Developed and a Developing Economy. Journal of Business Ethics, 1999, 19, 51-59.	6.0	22
33	Addressing COP21 using a stock and oil market integration index. Energy Policy, 2018, 116, 127-136.	8.8	22
34	Does intraday technical trading have predictive power in precious metal markets?. Journal of International Financial Markets, Institutions and Money, 2018, 52, 102-113.	4.2	22
35	Should emerging market investors buy commodities?. Applied Economics, 2015, 47, 4228-4246.	2.2	21
36	LIQUIDITY AND FIRM VALUE IN AN EMERGING MARKET. Singapore Economic Review, 2019, 64, 365-376.	1.7	21

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37	Factors affecting the yields of emerging market issuers: Evidence from the Asia-Pacific region. Journal of International Financial Markets, Institutions and Money, 2006, 16, 57-70.	4.2	20
38	CONVERTIBLE BOND PRICING MODELS. Journal of Economic Surveys, 2014, 28, 775-803.	6.6	20
39	Major shareholdersâ€™ trust and market risk: Substituting weak institutions with trust. Journal of Corporate Finance, 2021, 66, 101784.	5.5	20
40	Information Transfer between Stock Market Sectors: A Comparison between the USA and China. Entropy, 2020, 22, 194.	2.2	18
41	The Implementation of OECD Corporate Governance Principles in Post-Crisis Asia. Journal of Corporate Citizenship, 2001, 2001, 47-62.	0.2	17
42	Sample period selection and long-term dependence: New evidence from the Dow Jones index. Chaos, Solitons and Fractals, 2008, 36, 1126-1140.	5.1	17
43	Is the price of gold to gold mining stocks asymmetric?. Economic Modelling, 2017, 60, 402-407.	3.8	17
44	Scaling laws in variance as a measure of long-term dependence. International Review of Financial Analysis, 1999, 8, 123-138.	6.6	16
45	Fractal structures and naive trading systems: Evidence from the spot US dollar/Japanese yen. Japan and the World Economy, 1996, 8, 411-421.	1.1	15
46	TIME VARYING ASIAN STOCK MARKET INTEGRATION. Singapore Economic Review, 2015, 60, 1550006.	1.7	15
47	Pricing convertible bonds. Journal of Banking and Finance, 2018, 92, 216-236.	2.9	14
48	Stylized facts of intraday precious metals. PLoS ONE, 2017, 12, e0174232.	2.5	14
49	Defining Corporate Citizenship: Evidence from Australia. Asia Pacific Business Review, 2005, 11, 293-308.	2.9	12
50	Domestic Bond Market Development: The Arirang Bond Experience in Korea. World Bank Research Observer, 2007, 22, 165-195.	6.0	12
51	Covered interest parity arbitrage and temporal long-term dependence between the US dollar and the Yen. Physica A: Statistical Mechanics and Its Applications, 2007, 376, 409-421.	2.6	12
52	The determinates of equity portfolio holdings. Applied Financial Economics, 2010, 20, 1125-1132.	0.5	12
53	Threshold non-linear dynamics between Hang Seng stock index and futures returns. European Journal of Finance, 2011, 17, 471-486.	3.1	12
54	What drives the term and risk structure of Japanese bonds?. Quarterly Review of Economics and Finance, 2003, 43, 518-541.	2.7	11

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55	Decomposing intraday dependence in currency markets: evidence from the AUD/USD spot market. Physica A: Statistical Mechanics and Its Applications, 2005, 352, 558-572.	2.6	11
56	The Macroeconomic Determinants of Volatility in Precious Metals Markets. SSRN Electronic Journal, 0, , .	0.4	11
57	Gold and silver manipulation: What can be empirically verified?. Economic Modelling, 2016, 56, 168-176.	3.8	11
58	New insights into bank asset securitization: The impact of religiosity. Journal of Financial Stability, 2021, 54, 100854.	5.2	11
59	Beating the Average: Equity Premium Variations, Uncertainty, and Liquidity. Abacus, 2022, 58, 567-588.	1.9	11
60	The dynamics of Australian dollar bonds with different credit qualities. International Review of Financial Analysis, 2000, 9, 389-404.	6.6	10
61	Why Japan Needs to Develop its Corporate Bond Market. International Journal of the Economics of Business, 2003, 10, 83-108.	1.7	10
62	The compass rose pattern in electricity prices. Chaos, 2009, 19, 043106.	2.5	10
63	International swap market contagion and volatility. Economic Modelling, 2015, 47, 355-371.	3.8	10
64	The Ethical Management Practices of Australian Firms. Journal of Business Ethics, 1997, 16, 1261-1271.	6.0	9
65	Small Firm Behaviour in Sri Lanka. Small Business Economics, 1999, 13, 201-217.	6.7	9
66	Return anomalies on the Nikkei: Are they statistical illusions?. Chaos, Solitons and Fractals, 2005, 23, 1125-1136.	5.1	9
67	Interest Rates, Stock Returns and Credit Spreads: Evidence from German Eurobonds. Economic Notes, 2005, 34, 35-50.	0.4	9
68	Volatility in the Gold Futures Market. SSRN Electronic Journal, 0, , .	0.4	8
69	The Recent Internationalization of Japanese Banks. Japanese Economy, 2011, 38, 81-120.	0.1	8
70	When Kamay Met Hill: Organisational Ethics in Practice. Journal of Business Ethics, 2018, 147, 779-792.	6.0	8
71	Technical trading system performance in the Australian share market: Some empirical evidence. Asia Pacific Journal of Management, 1996, 13, 87-99.	4.5	7
72	Corporate Governance and Financial System Development. Journal of Corporate Citizenship, 2004, 2004, 49-64.	0.2	7

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73	Predicting the Event and Time Horizon of Bankruptcy Using Financial Ratios and the Maturity Schedule of Long-Term Debt. SSRN Electronic Journal, 0, , .	0.4	7
74	The credit spread dynamics of Latin American euro issues in international bond markets. Journal of Multinational Financial Management, 2008, 18, 328-345.	2.3	7
75	Corporate yield spreads and real interest rates. International Review of Financial Analysis, 2014, 34, 89-100.	6.6	7
76	The Financial Economics of Gold A Survey. SSRN Electronic Journal, 0, , .	0.4	7
77	Scaling relationships of Gaussian processes. Economics Letters, 2001, 72, 291-296.	1.9	6
78	Modelling the Credit Spreads and Long-Term Relationships of Thai Yankee Bond Issues. Asian Economic Journal, 2002, 16, 379-397.	0.9	6
79	THE JAPAN PREMIUM AND THE FLOATING-RATE YEN EUROMARKET. Journal of the Asia Pacific Economy, 2004, 9, 288-300.	1.7	6
80	Informed and uninformed trading on the Australian dollar. International Review of Financial Analysis, 2005, 14, 61-75.	6.6	6
81	Is covered interest parity arbitrage extinct? Evidence from the spot USD/Yen. Applied Economics Letters, 2010, 17, 283-287.	1.8	6
82	The Impact of the Global Financial Crisis on Emerging Financial Markets. Contemporary Studies in Economic and Financial Analysis, 2011, , 3-16.	0.5	6
83	Sovereign risk and the impact of crisis: Evidence from Latin America. Journal of Banking and Finance, 2017, 77, 328-350.	2.9	6
84	Strategic insider trading in foreign exchange markets. Journal of Corporate Finance, 2021, 69, 101818.	5.5	6
85	Scaling the Volatility of Credit Spreads: Evidence from Australian Dollar Eurobonds. SSRN Electronic Journal, 0, , .	0.4	6
86	Are long-term return anomalies illusions?. Japan and the World Economy, 2000, 12, 337-349.	1.1	5
87	Disintermediation and the Development of Bond Markets in Emerging Europe. International Journal of the Economics of Business, 2003, 10, 67-82.	1.7	5
88	Arbitrage, Covered Interest Parity and Long-Term Dependence Between the US Dollar and the Yen. SSRN Electronic Journal, 2006, , .	0.4	5
89	Dynamic interaction and valuation of quality yen Eurobonds in a multivariate EGARCH framework. Applied Financial Economics, 2006, 16, 881-892.	0.5	5
90	Risk Management and Derivatives Use in Australian Firms. Journal of Asia Business Studies, 2007, 1, 37-44.	2.2	5

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91	Testing for the Elasticity of Corporate Yield Spreads. SSRN Electronic Journal, 2007, , .	0.4	5
92	Predicting the event and time horizon of bankruptcy using financial ratios and the maturity schedule of long-term debt. Mathematics and Financial Economics, 2008, 1, 181-212.	1.7	5
93	Ethical Management Practice in Australia. Global Business Review, 2008, 9, 1-18.	3.1	5
94	International banking during the Global Financial Crisis: U.K. and U.S. perspectives. International Review of Financial Analysis, 2012, 25, 136-141.	6.6	5
95	Are Precious Metals Really a Homogenous Asset Class?. SSRN Electronic Journal, 2014, , .	0.4	5
96	Complexity in financial asset returns: Evidence from the compass rose. Chaos, 2018, 28, 123109.	2.5	5
97	The effectiveness of interest-rate futures contracts for hedging Japanese bonds of different credit quality and duration. International Review of Financial Analysis, 2004, 13, 13-25.	6.6	4
98	Modelling credit spreads on yen Eurobonds within an equilibrium correction framework. Applied Financial Economics, 2006, 16, 583-606.	0.5	4
99	Bank internationalisation during the Global Financial Crisis: an Asia Pacific perspective. Journal of the Asia Pacific Economy, 2011, 16, 372-392.	1.7	4
100	Financial sector reform and regulation in the Asia-Pacific region: a perspective. Journal of the Asia Pacific Economy, 2011, 16, 285-293.	1.7	4
101	Stock Market Spread Trading: Argentina and Brazil Stock Indexes. Emerging Markets Finance and Trade, 2014, 50, 61-76.	3.1	4
102	The Ethical Management Practices of Australian Firms. , 1997, , 51-61.		4
103	Return anomalies on the Nikkei: Are they statistical illusions?. Chaos, Solitons and Fractals, 2005, 23, 1125-1136.	5.1	4
104	Volatility Scaling in Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	4
105	Trends in the assetâ€liability structure of Australian banks. Journal of the Asia Pacific Economy, 1997, 2, 28-57.	1.7	3
106	CREDIT DERIVATIVES: AN APPRAISAL FOR AUSTRALIAN FINANCIAL INSTITUTIONS. Economic Papers, 1999, 18, 19-41.	0.9	3
107	Expectations and Liquidity in Yen Bond Markets. Journal of the Asia Pacific Economy, 2002, 7, 335-354.	1.7	3
108	THE TIME-VARYING BEHAVIOUR OF CREDIT SPREADS ON YEN EUROBONDS. International Finance Review, 0, , 379-404.	0.6	3

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109	The Relationship between Firm Management and the Ethical Practices of the Firm. Journal of Corporate Citizenship, 2006, 2006, 27-37.	0.2	3
110	The Role of Foreign Bond Issuance: The Case of Australia. Australian Economic Review, 2011, 44, 36-50.	0.7	3
111	Determinants of Bank Profitability Evidence from Vietnam. SSRN Electronic Journal, 0, , .	0.4	3
112	Return Anomalies on the Nikkei: Are they Statistical Illusions?. SSRN Electronic Journal, 0, , .	0.4	3
113	Response to Block and Barnett, A Positive Programme for Laissez-Faire Capitalism. Journal of Corporate Citizenship, 2005, 2005, 43-50.	0.2	2
114	Interest Rates, Stock Returns, and Credit Spreads: Evidence from German Eurobonds. SSRN Electronic Journal, 2005, , .	0.4	2
115	Interdependence and Integration in Emerging European Financial Markets. International Finance Review, 0, , 1-14.	0.6	2
116	Is Corporate Ethical Practice Changing? Evidence from Sri-Lanka. Asia Pacific Business Review, 2007, 13, 59-78.	2.9	2
117	Currency Swaps and Australian Debt Management Practice. International Finance Review, 2009, , 293-327.	0.6	2
118	Business Cycles and the Impact of Macroeconomic Surprises on Interest Rate Swap Spreads: Australian Evidence. Contemporary Studies in Economic and Financial Analysis, 2012, , 379-398.	0.5	2
119	Recent cross-border banking within Europe: International balance sheet perspectives. International Finance Review, 2013, , 15-30.	0.6	2
120	The Internationalisation of the RMB: New Starts, Jumps and Tipping Points. SSRN Electronic Journal, 2013, , .	0.4	2
121	When Kamay Met Hill: Organization Ethics in Practice. SSRN Electronic Journal, 0, , .	0.4	2
122	A Note on the Equilibrium Relationships between Issuers in the Asia Pacific Region. Contemporary Studies in Economic and Financial Analysis, 2005, , 167-176.	0.5	2
123	Chapter 23 What are the next steps for bond market development in Thailand?. International Finance Review, 2007, , 497-519.	0.6	2
124	Asia-Pacific Perspectives on the Financial Crisis 2007-2010. SSRN Electronic Journal, 0, , .	0.4	2
125	The Importance of Social Factors when Assessing the Impact of Foreign Direct Investment on Economic Growth. SSRN Electronic Journal, 0, , .	0.4	2
126	PRICE DISCOVERY IN THE AUSTRALIAN DOLLAR FOREIGN EXCHANGE MARKET. Economic Papers, 2001, 20, 64-74.	0.9	1

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127	Scaling the volatility of credit spreads. International Review of Financial Analysis, 2002, 11, 331-344.	6.6	1
128	Erratum to â€œA perspective on credit derivativesâ€ International Review of Financial Analysis, 2002, 11, 249.	6.6	1
129	Valuing Credit Spreads on Quality Australian Dollar Eurobonds in a Multivariate EGARCH Framework. Australian Economic Papers, 2002, 41, 115-128.	2.2	1
130	DISINTERMEDIATION AND BOND MARKET DEVELOPMENT IN JAPAN. International Finance Review, 0, , 253-278.	0.6	1
131	SIZE AND BOOK-TO-MARKET EFFECTS IN THE RETURNS ON INFORMATION TECHNOLOGY STOCKS. Research in Finance, 0, , 45-91.	0.2	1
132	Expectations and Equilibrium in High-Grade Australian Bond Markets. Review of Pacific Basin Financial Markets and Policies, 2005, 08, 573-592.	0.3	1
133	Paramater estimation bias and volatility scaling in Blackâ€“Scholes option prices. International Review of Financial Analysis, 2005, 14, 165-176.	6.6	1
134	Strategic Insider Trading: Evidence from the Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	1
135	What determines the yen swap spread?. International Review of Financial Analysis, 2015, 40, 1-13.	6.6	1
136	Financial Market Manipulation, Whistle-Blowing and the Common Good: Evidence from the LIBOR Scandal. SSRN Electronic Journal, 2017, , .	0.4	1
137	Convertible debt and asset substitution of multinational corporations. Journal of Corporate Finance, 2021, 67, 101843.	5.5	1
138	Factors Affecting the Yields of Emerging Market Issuers in International Bond Markets: Evidence from Thailand. SSRN Electronic Journal, 0, , .	0.4	1
139	Financial Market Manipulation, Whistleblowing, and the Common Good: Evidence from the<scp>LIBOR</scp>Scandal. Abacus, 2022, 58, 1-23.	1.9	1
140	Financial Market Development and the Role of Foreign Bond Issuance: The Case of Australia. SSRN Electronic Journal, 0, , .	0.4	1
141	International Perspectives on Foreign Bond Markets. SSRN Electronic Journal, 0, , .	0.4	1
142	The Recent Internationalisation of Japanese Banks. SSRN Electronic Journal, 0, , .	0.4	1
143	Forecasting Credit Spread Volatility: Evidence from the Japanese Eurobond Market. Asia-Pacific Financial Markets, 2003, 10, 335-357.	2.4	0
144	Encouraging Growth in Asia with Multi-Pillar Financial Systems. Contemporary Studies in Economic and Financial Analysis, 0, , 361-415.	0.5	0

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145	Asia Pacific Financial Markets in Comparative Perspective: Issues and Implications for the 21st Century. Contemporary Studies in Economic and Financial Analysis, 0, , 1-25.	0.5	0
146	Is Covered Interest Parity Arbitrage Extinct? Evidence from the Spot USD/Yen. SSRN Electronic Journal, 2006, , .	0.4	0
147	Developing Foreign Bond Markets: The Arirang Bond Experience in Korea. SSRN Electronic Journal, 2006, , .	0.4	0
148	Multinational Versus State Power in an Era of Globalization: The Case of Microsoft in China, 1987â€"2004. International Finance Review, 0, , 497-534.	0.6	0
149	Asia-Pacific perspectives on the global financial crisis 2007â€"2009. International Finance Review, 2010, , 87-117.	0.6	0
150	Modelling the US swap spread. Research in Finance, 2010, , 155-181.	0.2	0
151	Bank Internationalisation During the Global Financial Crisis: An Asia Pacific Perspective. SSRN Electronic Journal, 2011, , .	0.4	0
152	Derivatives Securities Pricing and Modelling. Contemporary Studies in Economic and Financial Analysis, 2012, , 3-14.	0.5	0
153	Stock Market Spread Trading: Argentina and Brazil Stock Indices. SSRN Electronic Journal, 2012, , .	0.4	0
154	Time Varying Asian Stock Market Integration. SSRN Electronic Journal, 0, , .	0.4	0
155	Introduction to Risk Management Post Financial Crisis: A Period of Monetary Easing. Contemporary Studies in Economic and Financial Analysis, 2014, , 3-13.	0.5	0
156	Comparative Financial Development in Asia-Pacific Since the Asia Crisis. , 2014, , 237-250.		0
157	Sovereign Risk and the Impact of Crisis: Evidence from Latin America. SSRN Electronic Journal, 0, , .	0.4	0
158	Deteriorating Complexity in Gold Returns: Evidence from the Compass Rose. SSRN Electronic Journal, 2017, , .	0.4	0
159	Managing COP21 Using a Stock and Oil Market Integration Index. SSRN Electronic Journal, 2017, , .	0.4	0
160	Can Investors Hedge Energy Risk? Evidence from Asia. SSRN Electronic Journal, 2017, , .	0.4	0
161	Time-Varying Energy and Stock Market Integration in Asia. SSRN Electronic Journal, 2017, , .	0.4	0
162	Dynamic Equilibrium Correction Modelling of Credit Spreads. The Case of Yen Eurobonds. SSRN Electronic Journal, 0, , .	0.4	0

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163	The Importance of Social Factors when Assessing the Impact of Foreign Direct Investment on Economic Growth. SSRN Electronic Journal, 0, , .	0.4	0
164	A Pure Test for the Elasticity of Yield Spreads. SSRN Electronic Journal, 0, , .	0.4	0
165	Dynamic Equilibrium Correction Modelling of Yen Eurobond Credit Spreads. SSRN Electronic Journal, 0, , .	0.4	0
166	Financial Development in the Asia-Pacific Region. SSRN Electronic Journal, 0, , .	0.4	0
167	Structure in Gold and Silver Spread Fluctuations. SSRN Electronic Journal, 0, , .	0.4	0
168	What are the Next Steps for the Bond Markets in Thailand?. SSRN Electronic Journal, 0, , .	0.4	0
169	The Compass Rose in Electricity Prices. SSRN Electronic Journal, 0, , .	0.4	0
170	The Dynamics of Credit Spreads on Latin American Eurobonds. SSRN Electronic Journal, 0, , .	0.4	0
171	The Dynamics of Arbitrage: Evidence from the Forward Markets. SSRN Electronic Journal, 0, , .	0.4	0
172	Should Investors Buy Commodities?. SSRN Electronic Journal, 0, , .	0.4	0
173	Stylized Facts of Intraday Precious Metal Returns. SSRN Electronic Journal, 0, , .	0.4	0
174	Price and Volatility Spillovers Across the International Steam Coal Market. SSRN Electronic Journal, 0, , .	0.4	0
175	White Paper: How Malaysian Banks can Elevate B40 and MSME Lending. SSRN Electronic Journal, 0, , .	0.4	0